

DFA Canada Global 50EQ-50FI Portfolio - Class F

As of July 31, 2017 (Updated Monthly)

Source: RBC

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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This fund operates as a fund-of-funds and generally allocates its assets among other mutual funds, but has the ability to invest in securities and derivatives directly. The holdings listed below contain both the investment holdings of the corresponding underlying funds as well as any direct investments of the fund.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	SWEDISH GOVT 3.	0.675%	0.675%
2	BANK OF MONTREAL COMMON STOCK	0.595%	1.271%
3	AT+T INC COMMON STOCK USD1.0	0.585%	1.856%
4	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.560%	2.416%
5	APPLE INC	0.528%	2.944%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.520%	3.464%
7	ORACLE CORP SR UNSECURED 09/21 1.9	0.501%	3.965%
8	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.492%	4.457%
9	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.458%	4.915%
10	TORONTO DOMINION BANK COMMON STOCK	0.455%	5.370%
11	WELLS FARGO + CO COMMON STOCK USD1.666	0.432%	5.802%
12	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.421%	6.223%
13	SINGAPORE GOVER	0.420%	6.642%
14	SUNCOR ENERGY INC COMMON STOCK	0.418%	7.061%
15	LANDWIRT RENTEN	0.408%	7.468%
16	ROYAL BANK OF CANADA COMMON STOCK	0.398%	7.867%
17	KFW 1.375% 01FE	0.352%	8.219%
18	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.350%	8.569%
19	LANDESKREDITBAN	0.350%	8.919%
20	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.342%	9.261%
21	KOMMUNINVEST I	0.333%	9.594%
22	KOMMUNINVEST I	0.326%	9.920%
23	APPLE INC SR UNSECURED 02/21 2.25	0.324%	10.244%
24	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.314%	10.558%
25	SWEDISH EXP CRE	0.308%	10.866%
26	WESTPAC BKG COR	0.304%	11.169%
27	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.303%	11.473%
28	COMCAST CORP CLASS A COMMON STOCK USD.01	0.299%	11.772%
29	CAD - London	0.291%	12.063%
30	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.287%	12.351%
31	CANADA HOUSING	0.282%	12.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.281%	12.914%
33	ROYAL BK OF CAN	0.281%	13.195%
34	EXXON MOBIL CORP COMMON STOCK	0.275%	13.470%
35	MANULIFE FINANCIAL CORP COMMON STOCK	0.272%	13.742%
36	MICROSOFT CORP	0.271%	14.013%
37	MERCK & CO INC	0.269%	14.282%
38	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.265%	14.547%
39	EXPORT DEVELOPM	0.257%	14.804%
40	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.255%	15.059%
41	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.255%	15.314%
42	INTEL CORP COMMON STOCK USD.001	0.254%	15.568%
43	BANK OF AMERICA	0.254%	15.822%
44	MICROSOFT CORP COMMON STOCK USD.00000625	0.254%	16.076%
45	IBM CORP SR UNSECURED 01/22 2.5	0.253%	16.329%
46	CHEVRON CORP 2.	0.253%	16.582%
47	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.247%	16.829%
48	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.242%	17.072%
49	PFIZER INC COMMON STOCK USD.05	0.239%	17.311%
50	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.236%	17.547%
51	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.236%	17.782%
52	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.234%	18.016%
53	UNEDIC ASSEO 0.	0.233%	18.250%
54	UK(GOVT OF) 4.2	0.233%	18.482%
55	CHEVRON CORP COMMON STOCK USD.75	0.232%	18.714%
56	CHEVRON CORP SR UNSECURED 03/20 1.961	0.224%	18.938%
57	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.221%	19.159%
58	US TREASURY N/B 05/25 2.125	0.221%	19.380%
59	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.218%	19.598%
60	MICROSOFT CORP SR UNSECURED 11/20 2	0.218%	19.816%
61	NETWORK RAIL IN	0.210%	20.027%
62	WAL-MART STORES	0.206%	20.232%
63	NATL AUSTRALIA	0.201%	20.434%
64	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.200%	20.634%
65	CITIGROUP INC COMMON STOCK USD.01	0.199%	20.833%
66	MAGNA INTERNATIONAL INC COMMON STOCK	0.198%	21.031%
67	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.198%	21.230%
68	SINGAPORE GOVT	0.197%	21.426%
69	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.197%	21.623%
70	CANADIAN NATURAL RESOURCES COMMON STOCK	0.195%	21.819%
71	FRENCH REPUBLIC	0.195%	22.014%
72	IBM CORP SR UNSECURED 02/21 2.25	0.194%	22.208%
73	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.192%	22.399%
74	SWEDEN GOVERNME	0.192%	22.591%
75	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.190%	22.781%
76	FRENCH REP GOVT	0.189%	22.970%
77	CISCO SYSTEMS	0.189%	23.159%
78	APPLE INC SR UNSECURED 02/22 2.5	0.189%	23.348%
79	TECK RESOURCES LTD CLS B COMMON STOCK	0.187%	23.535%
80	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.187%	23.722%
81	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.185%	23.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	NATIONAL BK CDA	0.184%	24.091%
83	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.182%	24.273%
84	SAMSUNG ELECTRO	0.180%	24.453%
85	ONTARIO(PROV OF	0.179%	24.631%
86	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.177%	24.808%
87	SUN LIFE FINANCIAL INC COMMON STOCK	0.169%	24.977%
88	BK NEDERLANDSE	0.166%	25.143%
89	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.163%	25.306%
90	AGENCE FRANC DE	0.162%	25.469%
91	NESTLE SA	0.162%	25.630%
92	PFIZER INC	0.161%	25.791%
93	TOTAL SA	0.157%	25.948%
94	ENBRIDGE INC COMMON STOCK	0.156%	26.104%
95	TRANSCANADA CORP COMMON STOCK	0.156%	26.261%
96	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.155%	26.416%
97	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.153%	26.569%
98	FACEBOOK INC A COMMON STOCK USD.000006	0.152%	26.722%
99	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.152%	26.874%
100	LANDESKREDITBAN	0.151%	27.024%
101	PROCTER + GAMBLE CO/THE COMMON STOCK	0.150%	27.174%
102	AMAZON.COM INC	0.150%	27.324%
103	UNITEDHEALTH GR	0.148%	27.472%
104	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.148%	27.620%
105	SINGAPORE GOVT	0.147%	27.767%
106	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.147%	27.914%
107	BK OF NOVA SCOT	0.146%	28.060%
108	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.146%	28.205%
109	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.145%	28.350%
110	NESTLE FINANCE	0.142%	28.492%
111	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.141%	28.633%
112	COOPERATIEVE RA	0.139%	28.772%
113	AGENCE FRANCAIS	0.137%	28.909%
114	MERCK + CO INC SR UNSECURED 02/22 2.35	0.136%	29.045%
115	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.136%	29.181%
116	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.136%	29.318%
117	SHELL INTL.FIN.	0.136%	29.453%
118	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.136%	29.589%
119	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.134%	29.723%
120	ALPHABET INC CL C COMMON STOCK USD.001	0.134%	29.857%
121	KOMMUNALBANKEN	0.134%	29.991%
122	BANK OF MONTREA	0.134%	30.124%
123	NEDERLANDSE WAT	0.133%	30.258%
124	DEUTSCHE BAHN F	0.133%	30.391%
125	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.132%	30.523%
126	FINLAND GOVT IN	0.131%	30.654%
127	CHEVRON CORP SR UNSECURED 06/23 3.191	0.130%	30.784%
128	ALPHABET INC CL A COMMON STOCK USD.001	0.130%	30.913%
129	WALT DISNEY(HLD	0.127%	31.041%
130	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.127%	31.168%
131	CANADIAN NATL RAILWAY CO COMMON STOCK	0.126%	31.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	TOYOTA MOTOR CO	0.124%	31.418%
133	GENERAL MOTORS CO COMMON STOCK USD.01	0.121%	31.539%
134	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.121%	31.659%
135	CHINA CONST BK	0.121%	31.780%
136	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.120%	31.900%
137	TEMASEK FINL I	0.119%	32.019%
138	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.119%	32.138%
139	DAIMLER AG	0.116%	32.254%
140	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.116%	32.370%
141	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.116%	32.486%
142	TOTAL CAPITAL I	0.116%	32.602%
143	FMS WERTMANAGEM	0.115%	32.716%
144	BK NED GEMEENTE	0.114%	32.830%
145	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.113%	32.943%
146	BHP BILLITON LT	0.113%	33.056%
147	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.112%	33.168%
148	NOVARTIS CAP CO	0.112%	33.280%
149	BCE INC COMMON STOCK	0.110%	33.390%
150	SNCF RESEAU 3.1	0.109%	33.499%
151	VODAFONE GROUP	0.107%	33.605%
152	CVS HEALTH CORP COMMON STOCK USD.01	0.106%	33.711%
153	MERCK + CO. INC. COMMON STOCK USD.5	0.104%	33.815%
154	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.103%	33.918%
155	ORACLE CORP SR UNSECURED 07/21 2.8	0.099%	34.017%
156	PROVINCE OF QUE	0.099%	34.116%
157	FORD MOTOR CO COMMON STOCK USD.01	0.098%	34.214%
158	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.098%	34.312%
159	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.097%	34.409%
160	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.097%	34.506%
161	ALLERGAN PLC	0.097%	34.602%
162	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.096%	34.699%
163	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.096%	34.795%
164	TIME WARNER INC COMMON STOCK USD.01	0.096%	34.891%
165	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.096%	34.987%
166	MORGAN STANLEY COMMON STOCK USD.01	0.096%	35.083%
167	PROVINCE OF QUE	0.096%	35.179%
168	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.096%	35.275%
169	KINROSS GOLD CORP COMMON STOCK	0.095%	35.371%
170	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.095%	35.466%
171	BERKSHIRE HATHA	0.095%	35.561%
172	DEXIA CREDIT LO	0.093%	35.654%
173	LUNDIN MINING C	0.093%	35.747%
174	WASTE CONNECTIONS INC COMMON STOCK	0.093%	35.841%
175	QUALCOMM INC COMMON STOCK USD.0001	0.093%	35.933%
176	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.092%	36.025%
177	ORACLE CORP COMMON STOCK USD.01	0.092%	36.117%
178	US BANCORP COMMON STOCK USD.01	0.091%	36.209%
179	APPLE INC SR UNSECURED 05/23 2.4	0.090%	36.299%
180	SIMON PROPERTY GROUP INC REIT USD.0001	0.090%	36.389%
181	ROYAL DUTCH SHELL SPON ADR A ADR	0.089%	36.479%

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182	KINGDOM BELGIUM	0.089%	36.568%
183	AMGEN INC COMMON STOCK USD.0001	0.089%	36.656%
184	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.087%	36.744%
185	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.087%	36.831%
186	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.086%	36.917%
187	BASF SE	0.086%	37.004%
188	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.086%	37.090%
189	COCA-COLA CO	0.086%	37.175%
190	INTL BUSINESS M	0.086%	37.261%
191	BNP PARIBAS SA	0.085%	37.346%
192	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.085%	37.431%
193	ONTARIO(PROV OF	0.085%	37.516%
194	TRAVELERS COS	0.084%	37.600%
195	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.083%	37.683%
196	PROV OF SASK CA	0.083%	37.766%
197	AGNICO EAGLE MINES LTD COMMON STOCK	0.083%	37.849%
198	UNION PACIFIC CORP COMMON STOCK USD2.5	0.083%	37.931%
199	AGENCE FRANCAIS	0.082%	38.014%
200	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.080%	38.094%
201	EUROPEAN INVEST	0.080%	38.174%
202	AGRIUM INC COMMON STOCK NPV	0.080%	38.254%
203	PFIZER INC 0.25	0.079%	38.333%
204	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.078%	38.411%
205	MEDTRONIC PLC	0.078%	38.489%
206	PFIZER INC SR UNSECURED 12/21 2.2	0.078%	38.567%
207	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.078%	38.644%
208	NOVARTIS AG	0.078%	38.722%
209	EUROPEAN INVEST	0.077%	38.799%
210	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.076%	38.875%
211	INDUSTRIAL ALLI	0.075%	38.951%
212	ANTHEM INC COMMON STOCK USD.01	0.073%	39.024%
213	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.073%	39.098%
214	HONDA MOTOR CO	0.073%	39.171%
215	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.073%	39.244%
216	ROYAL DUTCH SHE	0.073%	39.316%
217	FORTIS INC COMMON STOCK	0.073%	39.389%
218	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.072%	39.461%
219	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.072%	39.533%
220	ABBOTT LABORATORIES COMMON STOCK	0.072%	39.605%
221	BARRICK GOLD CORP COMMON STOCK	0.072%	39.677%
222	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.071%	39.748%
223	UNIBAIL-RODAMCO	0.071%	39.819%
224	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.070%	39.890%
225	ACE LTD	0.070%	39.960%
226	BANCO SANTANDER	0.070%	40.030%
227	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.070%	40.099%
228	INDUSTRIAL & CO	0.069%	40.169%
229	TEMASEK FINANCI	0.069%	40.238%
230	GOLDCORP INC COMMON STOCK	0.069%	40.307%
231	SWEDEN GOVERNME	0.069%	40.375%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	SIEMENS AG	0.068%	40.444%
233	WESTPAC BKG COR	0.068%	40.512%
234	DELTA AIRLINES	0.068%	40.581%
235	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.068%	40.648%
236	PNC BANK	0.068%	40.716%
237	SCHLUMBERGER LTD COMMON STOCK USD.01	0.067%	40.784%
238	HOME DEPOT INC COMMON STOCK USD.05	0.067%	40.851%
239	INTL BUSINESS M	0.067%	40.918%
240	SVENSKA HANDELS	0.067%	40.986%
241	CANADIAN (GOVT	0.067%	41.052%
242	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.067%	41.119%
243	DEUTSCHE TELEKO	0.067%	41.186%
244	WEST FRASER TIM	0.065%	41.251%
245	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.065%	41.317%
246	HITACHI	0.065%	41.382%
247	FIRST QUANTUM M	0.065%	41.447%
248	AUST & NZ BANK	0.065%	41.512%
249	EUROPEAN INVEST	0.065%	41.576%
250	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.064%	41.641%
251	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.064%	41.705%
252	PROCTER & GAMBL	0.064%	41.769%
253	SHAW COMMUNICATIONS INC B COMMON STOCK	0.064%	41.832%
254	TENCENT HLDGS L	0.063%	41.896%
255	L-BANK BW FOERD	0.063%	41.959%
256	TOTAL CAPITAL I	0.063%	42.022%
257	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.063%	42.085%
258	PEPSICO INC COMMON STOCK USD.017	0.063%	42.148%
259	FEDEX CORPORATI	0.063%	42.211%
260	NEWBELCO SA/NV	0.063%	42.273%
261	EQUINIX INC REIT USD.001	0.062%	42.336%
262	CONOCOPHILLIPS COMMON STOCK USD.01	0.062%	42.398%
263	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.062%	42.460%
264	CANADIAN TIRE C	0.062%	42.522%
265	CSX CORP	0.062%	42.584%
266	ROYAL DUTCH SH-	0.062%	42.646%
267	VALERO ENERGY C	0.061%	42.707%
268	CAPITAL ONE FIN	0.061%	42.768%
269	CENOVUS ENERGY INC COMMON STOCK	0.061%	42.829%
270	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.061%	42.890%
271	ROYAL BANK OF C	0.061%	42.951%
272	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.061%	43.012%
273	KINDER MORGAN INC COMMON STOCK USD.01	0.061%	43.072%
274	FRENCH REPUBLIC	0.061%	43.133%
275	SHELL INTL.FIN.	0.060%	43.193%
276	SANOFI-AVENTIS	0.060%	43.253%
277	VOLKSWAGEN AG	0.059%	43.312%
278	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.059%	43.371%
279	CHEVRON CORP SR UNSECURED 11/20 2.419	0.059%	43.429%
280	SVENSKA HANDELS	0.058%	43.488%
281	ENCANA CORP COMMON STOCK	0.058%	43.546%

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282	CATERPILLAR INC COMMON STOCK USD1.0	0.057%	43.603%
283	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.057%	43.660%
284	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.057%	43.717%
285	WESTPAC BANK CO	0.057%	43.775%
286	PROLOGIS INC REIT USD.01	0.057%	43.831%
287	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.057%	43.888%
288	BAYERISCHE MOTO	0.056%	43.944%
289	TELUS CORPORATI	0.056%	44.001%
290	MICRON TECHNOLO	0.056%	44.057%
291	GILEAD SCIENCES	0.056%	44.113%
292	ABB LTD	0.056%	44.169%
293	RIO TINTO PLC SPON ADR ADR	0.056%	44.225%
294	NATIONAL AUSTRALIA	0.056%	44.281%
295	BP PLC	0.055%	44.336%
296	GLENORE XSTRA	0.055%	44.391%
297	PUBLIC STORAGE	0.054%	44.445%
298	VERESEN INC.	0.054%	44.499%
299	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.054%	44.554%
300	ORANGE SA	0.054%	44.608%
301	FINNING INTL LT	0.054%	44.661%
302	BLACKROCK INC COMMON STOCK USD.01	0.054%	44.715%
303	AMERICAN TOWER CORP REIT USD.01	0.053%	44.768%
304	ROCHE HOLDING A	0.053%	44.822%
305	METLIFE INC COMMON STOCK USD.01	0.053%	44.875%
306	BOEING CO/THE COMMON STOCK USD5.0	0.053%	44.927%
307	MARATHON PETROLEUM CORP COMMON STOCK	0.053%	44.980%
308	DANAHER CORP COMMON STOCK USD.01	0.053%	45.033%
309	GENERAL ELECTRI	0.052%	45.085%
310	TARGET CORP SR UNSECURED 01/22 2.9	0.052%	45.136%
311	APPLE INC 1.55%	0.052%	45.188%
312	CAMECO CORP COMMON STOCK	0.052%	45.240%
313	TOURMALINE OIL	0.051%	45.291%
314	LINAMAR CORP	0.051%	45.343%
315	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.051%	45.393%
316	IBERDROLA SA	0.051%	45.444%
317	NORFOLK STHN CO	0.050%	45.494%
318	PAN AMERICAN SILVER CORP COMMON STOCK	0.049%	45.544%
319	ITALY BUONI POL	0.049%	45.593%
320	NATL AUSTRALIA	0.049%	45.642%
321	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.049%	45.691%
322	MCDONALD S CORP COMMON STOCK USD.01	0.049%	45.740%
323	DEXIA CREDIT LO	0.049%	45.789%
324	AVALONBAY COMMUNITIES INC REIT USD.01	0.049%	45.838%
325	ALLSTATE CORP COMMON STOCK USD.01	0.049%	45.886%
326	EMPIRE CO LTD N	0.049%	45.935%
327	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.048%	45.983%
328	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.048%	46.032%
329	CRESCENT POINT ENERGY CORP COMMON STOCK	0.048%	46.080%
330	NOVARTIS AG SPONSORED ADR ADR	0.048%	46.129%
331	TAIWAN SEMI-ADR	0.048%	46.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	WELLTOWER INC REIT USD1.0	0.048%	46.224%
333	ALTRIA GROUP INC COMMON STOCK USD.333	0.048%	46.272%
334	CMNWLT BK OF A	0.047%	46.319%
335	NVIDIA CORP	0.047%	46.367%
336	HON HAI PRECISI	0.047%	46.414%
337	NISSAN MOTOR CO	0.047%	46.461%
338	SOC GENERALE	0.047%	46.509%
339	CK HUTCHINSON H	0.047%	46.556%
340	AFLAC INC COMMON STOCK USD.1	0.047%	46.603%
341	ENERPLUS CORP COMMON STOCK	0.047%	46.650%
342	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.047%	46.697%
343	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.047%	46.743%
344	AETNA INC COMMON STOCK USD.01	0.046%	46.790%
345	DAIWA SECS GROU	0.046%	46.836%
346	TEXAS INSTRUMEN	0.046%	46.882%
347	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.046%	46.928%
348	CHINA EVERGRAND	0.046%	46.974%
349	BROADCOM LTD	0.046%	47.020%
350	ARC RESOURCES L	0.046%	47.066%
351	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.046%	47.111%
352	MASTERCARD INC A COMMON STOCK USD.0001	0.046%	47.157%
353	IAMGOLD CORP COMMON STOCK	0.046%	47.202%
354	ENGIE	0.045%	47.248%
355	3M CO COMMON STOCK USD.01	0.045%	47.293%
356	BAYER AG	0.045%	47.337%
357	CAE INC COMMON STOCK	0.045%	47.382%
358	THOMSON REUTERS CORP COMMON STOCK	0.045%	47.427%
359	EBAY INC	0.045%	47.472%
360	SPAIN GOVERNMEN	0.045%	47.516%
361	AIA GROUP LTD	0.045%	47.561%
362	BEST BUY CO INC	0.044%	47.606%
363	EQUITY RESIDENT	0.044%	47.650%
364	WHITECAP RESOUR	0.044%	47.694%
365	BCO BILBAO VIZC	0.044%	47.738%
366	TFI INTERNATION	0.044%	47.781%
367	SNC-LAVALIN GRO	0.043%	47.825%
368	CHINA NATIONAL	0.043%	47.868%
369	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.043%	47.912%
370	CIGNA CORP	0.043%	47.955%
371	MCKESSON CORP.	0.043%	47.998%
372	COTT CORP	0.043%	48.041%
373	VENTAS INC-REIT	0.043%	48.084%
374	B2GOLD CORP COM	0.043%	48.127%
375	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.043%	48.170%
376	CORNING INC COMMON STOCK USD.5	0.043%	48.213%
377	ENBRIDGE	0.043%	48.255%
378	PING AN INSURAN	0.043%	48.298%
379	EATON CORP PLC	0.043%	48.341%
380	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.043%	48.383%
381	ZURICH FIN SVS	0.043%	48.426%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	PHILLIPS 66 COMMON STOCK	0.043%	48.469%
383	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.043%	48.511%
384	ABBVIE INC COMMON STOCK USD.01	0.043%	48.554%
385	WESTJET AIRLINE	0.043%	48.596%
386	EUROPEAN FIN ST	0.042%	48.639%
387	TESORO CORP	0.042%	48.681%
388	TARGET CORPORAT	0.042%	48.723%
389	CANADIAN WESTER	0.042%	48.765%
390	BRITISH TELECOM	0.042%	48.807%
391	WSP GLOBAL INC	0.042%	48.849%
392	FREEPORT-MCMORA	0.042%	48.891%
393	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.042%	48.933%
394	GEORGE WESTON L	0.042%	48.975%
395	SOUTHWEST AIRLI	0.041%	49.016%
396	MUNICIPALITY FI	0.041%	49.057%
397	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.041%	49.098%
398	BB+T CORP COMMON STOCK USD5.0	0.041%	49.140%
399	MICHELIN(CGDE)	0.041%	49.181%
400	EXPORT DEVELOPM	0.041%	49.221%
401	STATOIL ASA COMPANY GUAR 01/24 2.65	0.041%	49.262%
402	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.040%	49.303%
403	ALIMENTATION CO	0.040%	49.343%
404	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.040%	49.383%
405	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.040%	49.424%
406	MOLSONCOORS-B-U	0.040%	49.463%
407	TOTAL CAPITAL I	0.040%	49.503%
408	UNEDIC ASSEO 1.	0.040%	49.543%
409	BANK OF CHINA L	0.040%	49.583%
410	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.040%	49.623%
411	GILDAN ACTIVEWEAR INC COMMON STOCK	0.040%	49.662%
412	ASSIC GENERALI	0.040%	49.702%
413	LOBLAW COS LTD	0.040%	49.742%
414	CELGENE CORP	0.040%	49.781%
415	CENTURYLINK INC COMMON STOCK USD1.0	0.040%	49.821%
416	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.040%	49.861%
417	BANK NEDERLANDS	0.039%	49.900%
418	SUMITOMO MITSUI	0.039%	49.940%
419	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.039%	49.979%
420	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.039%	50.018%
421	DOLLAR TREE INC	0.039%	50.057%
422	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.039%	50.096%
423	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.039%	50.135%
424	COCA-COLA CO/TH	0.039%	50.174%
425	TOYOTA MOTOR CO	0.039%	50.213%
426	KREDITANST FUR	0.039%	50.251%
427	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.039%	50.290%
428	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.039%	50.329%
429	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.039%	50.367%
430	IMPERIAL OIL LTD COMMON STOCK	0.039%	50.406%
431	IBM CORP SR UNSECURED 05/20 1.625	0.038%	50.444%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.038%	50.482%
433	WESTERN DIGITAL	0.038%	50.521%
434	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.038%	50.559%
435	SONY CORP	0.038%	50.597%
436	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.038%	50.635%
437	GOLDCORP INC SR UNSECURED 06/21 3.625	0.038%	50.672%
438	CCL INDS INC CL	0.038%	50.710%
439	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.038%	50.748%
440	ALLIANZ SE SPON ADR ADR	0.038%	50.785%
441	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.038%	50.823%
442	COSTCO WHOLESAL	0.038%	50.860%
443	METHANEX CORP COMMON STOCK	0.037%	50.898%
444	STATE STREET CORP COMMON STOCK USD1.0	0.037%	50.935%
445	ELEMENT FINANCI	0.037%	50.972%
446	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.037%	51.010%
447	ENI S.P.A.	0.037%	51.047%
448	BLACKBERRY LTD COMMON STOCK	0.037%	51.084%
449	AIR CANADA	0.037%	51.122%
450	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.037%	51.159%
451	CHINA MOBILE LT	0.037%	51.196%
452	MAPLE LEAF FOOD	0.037%	51.233%
453	ROCKWELL COLLIN	0.037%	51.270%
454	BPCE SA COMPANY GUAR 04/24 4	0.037%	51.307%
455	BPCE SA SR UNSECURED 02/21 2.65	0.037%	51.344%
456	DIAGEO PLC ADR	0.037%	51.381%
457	LINK R/EST INVE	0.037%	51.417%
458	DISCOVER FINL S	0.037%	51.454%
459	GLAXOSMITHKLINE	0.037%	51.491%
460	WOODSIDE PETROL	0.037%	51.527%
461	ITALY BUONI POL	0.037%	51.564%
462	DIGITAL REALTY	0.037%	51.600%
463	CANADA HOUSING	0.036%	51.637%
464	MINITUBISHI UFJ	0.036%	51.673%
465	DANONE SA	0.036%	51.709%
466	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.036%	51.745%
467	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.036%	51.781%
468	ALAMOS GOLD INC CLASS A COMMON STOCK	0.036%	51.817%
469	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.036%	51.852%
470	KOHL S CORPORATION SR UNSECURED 11/21 4	0.036%	51.888%
471	CGI GROUP INC CLASS A COMMON STOCK	0.036%	51.924%
472	MGM MIRAGE INC	0.036%	51.959%
473	LLOYDS BANKING	0.035%	51.995%
474	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.035%	52.030%
475	TE CONNECTIVITY	0.035%	52.065%
476	LVMH MOET HENNE	0.035%	52.100%
477	BOSTON PROPERTIES INC REIT USD.01	0.035%	52.135%
478	INTACT FINANCIA	0.035%	52.170%
479	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.035%	52.205%
480	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.035%	52.239%
481	MOSAIC CO SR UNSECURED 11/21 3.75	0.035%	52.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.035%	52.309%
483	RIOCAN REAL EST	0.035%	52.343%
484	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.035%	52.378%
485	FIAT CHRYSLER A	0.035%	52.413%
486	SCENTRE GROUP	0.035%	52.447%
487	ING GROEP NV	0.035%	52.482%
488	ALLIANZ AG	0.034%	52.516%
489	TMX GROUP LTD	0.034%	52.550%
490	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.034%	52.585%
491	NIKE INC CL B COMMON STOCK USD1.0	0.034%	52.619%
492	DAVITA INC COMMON STOCK USD.001	0.034%	52.653%
493	KONINKLIJKE AHO	0.034%	52.687%
494	HARTFORD FINANC	0.034%	52.721%
495	LAURENTIAN BANK	0.034%	52.755%
496	COMCAST CORP COMPANY GUAR 08/25 3.375	0.034%	52.789%
497	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.034%	52.823%
498	VALE RIO DOCE(C	0.034%	52.857%
499	UPM-KYMMENE OYJ	0.034%	52.891%
500	LIBERTY MUTUAL	0.034%	52.924%
501	DOLLARAMA INC	0.034%	52.958%
502	REGIONS FINANCI	0.034%	52.992%
503	YAMANA GOLD INC COMMON STOCK	0.034%	53.025%
504	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.034%	53.059%
505	ORANGE SA SR UNSECURED 09/21 4.125	0.034%	53.092%
506	T MOBILE US INC COMMON STOCK USD.0001	0.034%	53.126%
507	TRANSALTA CORP COMMON STOCK	0.033%	53.159%
508	ABBVIE INC SR UNSECURED 11/22 2.9	0.033%	53.193%
509	PACCAR INC	0.033%	53.226%
510	HUMANA INC	0.033%	53.260%
511	GREAT WEST LIFE	0.033%	53.293%
512	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.033%	53.326%
513	CONSTELLATION S	0.033%	53.359%
514	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.033%	53.393%
515	ASTRAZENECA PLC SPONS ADR ADR	0.033%	53.426%
516	STRYKER CORP SR UNSECURED 03/21 2.625	0.033%	53.459%
517	HUSKY ENERGY IN	0.033%	53.492%
518	UBS GROUP	0.033%	53.525%
519	SOFTBANK CORP	0.033%	53.558%
520	ESSEX PROP TRUS	0.033%	53.591%
521	MICROSOFT CORP	0.033%	53.624%
522	AXA	0.033%	53.657%
523	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.033%	53.690%
524	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.033%	53.723%
525	RIO TINTO	0.033%	53.756%
526	ABN AMRO BANK N	0.033%	53.788%
527	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.033%	53.821%
528	CARNIVAL CORP COMMON STOCK USD.01	0.032%	53.853%
529	AMAYA INC COMMON STOCK	0.032%	53.886%
530	ITAU UNIBANCO S	0.032%	53.918%
531	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.032%	53.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.032%	53.983%
533	CME GROUP INC COMMON STOCK USD.01	0.032%	54.015%
534	BANK OF NY MELL	0.032%	54.047%
535	AUST & NZ BK GP	0.032%	54.079%
536	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.032%	54.111%
537	BHP BILLITON PL	0.032%	54.143%
538	HUDBAY MINERALS INC COMMON STOCK NPV	0.032%	54.175%
539	AKZO NOBEL NV	0.032%	54.207%
540	DETOUR GOLD COR	0.032%	54.238%
541	MIZUHO FINANCA	0.032%	54.270%
542	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.032%	54.301%
543	COGECO COMMUNIC	0.031%	54.333%
544	ALTAGAS LTD	0.031%	54.364%
545	E.ON SE	0.031%	54.395%
546	HYNIX SEMICONDU	0.031%	54.427%
547	WHIRLPOOL CORP	0.031%	54.458%
548	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.031%	54.489%
549	VIACOM INC CLASS B COMMON STOCK USD.001	0.031%	54.520%
550	TYSON FOODS INC	0.031%	54.551%
551	RAYTHEON COMPANY COMMON STOCK USD.01	0.031%	54.582%
552	KBC GROEP NV	0.031%	54.614%
553	SUNTRUST BANKS	0.031%	54.645%
554	H&R REIT UNITS	0.031%	54.676%
555	SHELL INTERNATI	0.031%	54.707%
556	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.031%	54.738%
557	JOHNSON CONTROL	0.031%	54.769%
558	OCEANAGOLD CORP	0.031%	54.800%
559	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.031%	54.830%
560	NEW GOLD INC COMMON STOCK	0.031%	54.861%
561	ROLLS-ROYCE GRO	0.031%	54.891%
562	PEUGEOT SA	0.030%	54.922%
563	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.030%	54.952%
564	APPLE INC SR UNSECURED 02/27 3.35	0.030%	54.982%
565	ANALOG DEVICES INC COMMON STOCK USD.167	0.030%	55.013%
566	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.030%	55.043%
567	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.030%	55.073%
568	KEYERA CORP	0.030%	55.104%
569	FIFTH THIRD BAN	0.030%	55.134%
570	BRIDGESTONE COR	0.030%	55.164%
571	GEN DYNAMICS CO	0.030%	55.194%
572	SCHWAB(CHARLES)	0.030%	55.224%
573	NUCOR CORP	0.030%	55.254%
574	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.030%	55.284%
575	SAPUTO GROUP IN	0.030%	55.314%
576	LEAR CORP	0.030%	55.343%
577	BIOGEN IDEC INC	0.030%	55.373%
578	METLIFE INC SR UNSECURED 02/21 4.75	0.030%	55.403%
579	CSX CORP 3.7% 3	0.030%	55.433%
580	LAM RESEARCH CORP COMMON STOCK USD.001	0.030%	55.462%
581	ACCENTURE PLC A	0.030%	55.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	CIE FINANCIERE	0.030%	55.522%
583	CROWN CASTLE INTL CORP REIT USD.01	0.030%	55.551%
584	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.030%	55.581%
585	RWE AG (NEU)	0.030%	55.610%
586	NOVO-NORDISK AS	0.030%	55.640%
587	COMPAGNIE DE SA	0.029%	55.669%
588	ALGONQUIN POWER	0.029%	55.699%
589	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.029%	55.728%
590	NORDEA AB	0.029%	55.758%
591	OPEN TEXT CORPO	0.029%	55.787%
592	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.029%	55.817%
593	PRICELINE GROUP	0.029%	55.846%
594	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.029%	55.875%
595	TAIWAN SEMICOND	0.029%	55.904%
596	PROGRESSIVE CORP COMMON STOCK USD1.0	0.029%	55.934%
597	CONTINENTAL AG	0.029%	55.963%
598	MACDONALD DETTW	0.029%	55.992%
599	STARBUCKS CORP	0.029%	56.021%
600	MYLAN INC/PA	0.029%	56.050%
601	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.029%	56.079%
602	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.029%	56.108%
603	CI FINANCIAL CO	0.029%	56.137%
604	NATL AUST BANK	0.029%	56.165%
605	ROCKWELL COLLIN	0.029%	56.194%
606	MITSUBISHI CHEM	0.029%	56.223%
607	STATOIL ASA	0.029%	56.252%
608	STANTEC INC COMMON STOCK	0.029%	56.280%
609	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.029%	56.309%
610	LOCKHEED MARTIN	0.029%	56.338%
611	CHINA MOBILE	0.029%	56.366%
612	QUEST DIAGNOSTI	0.029%	56.395%
613	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.029%	56.424%
614	EURO FIN STABIL	0.028%	56.452%
615	ARCHER DANIELS	0.028%	56.481%
616	REALTY INCOME C	0.028%	56.509%
617	ASAHI KASEI COR	0.028%	56.537%
618	PACIFIC GAS & E	0.028%	56.566%
619	SOLVAY	0.028%	56.594%
620	HCP INC.	0.028%	56.623%
621	AMERISOURCEBERG	0.028%	56.651%
622	EASTMAN CHEMICA	0.028%	56.679%
623	WHOLE FOODS MAR	0.028%	56.708%
624	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.028%	56.736%
625	JX HOLDINGS INC	0.028%	56.764%
626	CIGNA CORP SR UNSECURED 02/22 4	0.028%	56.792%
627	GENWORTH MI CAN	0.028%	56.821%
628	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.028%	56.849%
629	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.028%	56.877%
630	UTD PARCEL SERV	0.028%	56.905%
631	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.028%	56.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.028%	56.960%
633	VOLVO AB	0.028%	56.988%
634	ELI LILLY + CO COMMON STOCK	0.028%	57.016%
635	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.028%	57.044%
636	PNC BANK NA 2.6	0.028%	57.071%
637	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.028%	57.099%
638	ORIX CORP	0.028%	57.127%
639	CONCHO RESOURCE	0.028%	57.154%
640	PANASONIC CORP	0.028%	57.182%
641	CRH	0.027%	57.209%
642	VINCI SA	0.027%	57.237%
643	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.027%	57.264%
644	STANDARD BANK G	0.027%	57.291%
645	TOKIO MARINE HL	0.027%	57.319%
646	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.027%	57.346%
647	TELEFONICA SA	0.027%	57.373%
648	VERIZON COMMUN	0.027%	57.401%
649	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.027%	57.428%
650	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.027%	57.455%
651	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.027%	57.482%
652	SCOTTISH AND SO	0.027%	57.509%
653	METRO INC	0.027%	57.536%
654	NEXTERA ENERGY INC COMMON STOCK USD.01	0.027%	57.563%
655	IVANHOE MINES L	0.027%	57.590%
656	OMNICOM GROUP I	0.027%	57.617%
657	IGM FINANCIAL I	0.027%	57.644%
658	BAXTER INTL INC	0.027%	57.671%
659	RESTAURANT BRANDS INTERN COMMON STOCK	0.027%	57.697%
660	KIRKLAND LAKE G	0.027%	57.724%
661	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.026%	57.750%
662	M + T BANK CORP COMMON STOCK USD.5	0.026%	57.777%
663	APPLIED MATERIALS INC COMMON STOCK USD.01	0.026%	57.803%
664	HOST HOTELS &	0.026%	57.830%
665	WILLIAMS COS IN	0.026%	57.856%
666	LAFARGEHOLCIM L	0.026%	57.882%
667	NEWMONT MINING CORP COMMON STOCK USD1.6	0.026%	57.909%
668	LEGG MASON INC SR UNSECURED 03/26 4.75	0.026%	57.935%
669	CELESTICA INC COMMON STOCK NPV	0.026%	57.961%
670	UNILEVER NV	0.026%	57.987%
671	US BANCORP SR UNSECURED 01/24 3.7	0.026%	58.013%
672	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.026%	58.039%
673	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.026%	58.065%
674	CANADIAN APARTM	0.026%	58.091%
675	MID AMERICA APARTMENT COMM REIT USD.01	0.026%	58.117%
676	VORNADO REALTY TRUST REIT USD.04	0.026%	58.143%
677	TRANSCONTINENTA	0.026%	58.169%
678	PEYTO EXPLORATI	0.026%	58.195%
679	NATIONWIDE B/S	0.026%	58.221%
680	REPSOL SA	0.026%	58.247%
681	DBS GROUP HLDGS	0.026%	58.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	BEST BUY CO INC	0.026%	58.298%
683	UNICREDIT SPA	0.026%	58.324%
684	CA INC SR UNSECURED 03/27 4.7	0.026%	58.350%
685	MACQUARIE GP LT	0.026%	58.376%
686	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.026%	58.401%
687	L-BANK BW FOERD	0.026%	58.427%
688	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.026%	58.453%
689	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.026%	58.478%
690	ELECTRICITE DE	0.026%	58.504%
691	CANFOR CORPORAT	0.026%	58.529%
692	HOUSING DEVEL F	0.026%	58.555%
693	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.025%	58.580%
694	GOODYEAR TIRE &	0.025%	58.605%
695	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.025%	58.631%
696	INTESA SANPAOLO	0.025%	58.656%
697	KEY BANK NA SR UNSECURED 06/25 3.3	0.025%	58.681%
698	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.025%	58.706%
699	DOMINION DIAMOND CORP COMMON STOCK	0.025%	58.731%
700	DEUTSCHE BANK A	0.025%	58.756%
701	ASSOCD BANC-COR	0.025%	58.781%
702	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.025%	58.806%
703	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.025%	58.831%
704	NORDSTROM INC SR UNSECURED 05/20 4.75	0.025%	58.856%
705	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.025%	58.881%
706	TOROMONT INDS L	0.025%	58.906%
707	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.025%	58.931%
708	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.025%	58.955%
709	INVESCO LTD COMMON STOCK USD.2	0.025%	58.980%
710	INTER PIPELINE	0.025%	59.005%
711	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.025%	59.029%
712	SIKA FINANZ AG	0.025%	59.054%
713	DSV A/S	0.025%	59.078%
714	GGP INC REIT USD.01	0.024%	59.103%
715	RELIANCE INDS	0.024%	59.127%
716	WESTFIELD CORP	0.024%	59.151%
717	STANDARD CHARTE	0.024%	59.175%
718	AT+T INC SR UNSECURED 05/25 3.4	0.024%	59.200%
719	DR HORTON INC COMMON STOCK USD.01	0.024%	59.224%
720	ALLY FINANCIAL INC COMMON STOCK USD.1	0.024%	59.248%
721	BRITISH AMERICAN TOB SP ADR ADR	0.024%	59.273%
722	GLAXOSMITHKLINE PLC SPON ADR ADR	0.024%	59.297%
723	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.024%	59.321%
724	BARCLAYS ADR-EA	0.024%	59.345%
725	MITSUBISHI ELEC	0.024%	59.369%
726	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.024%	59.394%
727	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.024%	59.418%
728	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.024%	59.442%
729	FNF GROUP TRACKING STK USD.0001	0.024%	59.466%
730	MUNCHENER RUCKV	0.024%	59.490%
731	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.024%	59.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	mitsubishi corp	0.024%	59.538%
733	centene corp common stock usd.001	0.024%	59.562%
734	mitsubishi ufj finl spon adr adr	0.024%	59.586%
735	bunge ltd common stock usd.01	0.024%	59.610%
736	country garden	0.024%	59.634%
737	coach inc	0.024%	59.658%
738	bombardier inc	0.024%	59.682%
739	enel s.p.a.	0.024%	59.705%
740	hsbc holdings p	0.024%	59.729%
741	rolls royce	0.024%	59.753%
742	nelsen holding	0.024%	59.777%
743	huntington banc	0.024%	59.800%
744	renault	0.024%	59.824%
745	ingersoll-rand	0.024%	59.848%
746	norwegian cruises	0.024%	59.871%
747	deere + co common stock usd1.0	0.024%	59.895%
748	zimmer hldgs in	0.024%	59.919%
749	lowe's cos inc	0.024%	59.942%
750	astrazeneca plc sr unsecured 11/25 3.375	0.024%	59.966%
751	walgreens boots alliance sr unsecured 11/21 3.3	0.024%	59.990%
752	newfield exploration co sr unsecured 01/22 5.75	0.024%	60.013%
753	ageas	0.023%	60.037%
754	kommuninvest i	0.023%	60.060%
755	tahoe resources inc common stock	0.023%	60.084%
756	textron inc common stock usd.125	0.023%	60.107%
757	emera inc.	0.023%	60.130%
758	doover corp	0.023%	60.154%
759	lloyds banking	0.023%	60.177%
760	gibson energy i	0.023%	60.200%
761	gen dynamics co	0.023%	60.224%
762	koninklijke philips nvr ny ny reg shrs	0.023%	60.247%
763	willis towers w	0.023%	60.270%
764	republic servic	0.023%	60.293%
765	southern co sr unsecured 06/20 2.75	0.023%	60.316%
766	denmark govt bo	0.023%	60.339%
767	prudential adr	0.023%	60.362%
768	penske truck leasing/ptl sr unsecured 144a 02/22 3.375	0.023%	60.385%
769	enerflex ltd	0.023%	60.409%
770	linde ag	0.023%	60.432%
771	ca inc common stock usd.1	0.023%	60.455%
772	ryder system in	0.023%	60.478%
773	fujiitsu	0.023%	60.500%
774	nrge energy	0.023%	60.523%
775	skandinaviska e	0.023%	60.546%
776	kreditanstalt f	0.023%	60.569%
777	daimler finance na llc company guar 144a 08/24 3.25	0.023%	60.592%
778	twenty first century fox a common stock usd.01	0.023%	60.615%
779	goodman group	0.023%	60.637%
780	mitsubishi hvy	0.023%	60.660%
781	legal & general	0.023%	60.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	DUKE ENERGY CORP COMMON STOCK USD.001	0.023%	60.705%
783	SHIN-ETSU CHEM	0.023%	60.728%
784	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.023%	60.750%
785	PERSIMMON PLC	0.023%	60.773%
786	SASOL	0.023%	60.796%
787	GEELY AUTOMOBIL	0.023%	60.818%
788	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.023%	60.841%
789	INTERFOR CORP	0.022%	60.863%
790	MTN GROUP LTD	0.022%	60.886%
791	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.022%	60.908%
792	HYUNDAI MOTOR C	0.022%	60.931%
793	TOREX GOLD RESO	0.022%	60.953%
794	3I GROUP PLC	0.022%	60.976%
795	GAP INC	0.022%	60.998%
796	KEYCORP	0.022%	61.020%
797	DEUTSCHE BANK A	0.022%	61.043%
798	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.022%	61.065%
799	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.022%	61.087%
800	AMEREN CORP SR UNSECURED 11/20 2.7	0.022%	61.109%
801	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.022%	61.131%
802	ARCELORMITTAL	0.022%	61.154%
803	SEVEN GENERATIO	0.022%	61.176%
804	CALPINE CORP	0.022%	61.198%
805	KDDI CORP	0.022%	61.220%
806	GE CAPITAL EURO	0.022%	61.242%
807	SUPERIOR PLUS C	0.022%	61.264%
808	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.022%	61.286%
809	WOLTERS KLUWERS	0.022%	61.309%
810	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.022%	61.331%
811	STRYKER CORP SR UNSECURED 05/24 3.375	0.022%	61.353%
812	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.022%	61.375%
813	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.022%	61.397%
814	LAND SECURITIES	0.022%	61.419%
815	ELDORADO GOLD CORP COMMON STOCK	0.022%	61.441%
816	BERKSHIRE HAT E	0.022%	61.463%
817	ARCONIC INC COMMON STOCK	0.022%	61.485%
818	Banco Sabadell	0.022%	61.507%
819	OVERSEA-CHINESE	0.022%	61.528%
820	REINSURANCE GRO	0.022%	61.550%
821	CANON INC	0.022%	61.572%
822	COTY INC CL A COMMON STOCK USD.01	0.022%	61.594%
823	PRICELINE GROUP	0.022%	61.616%
824	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.022%	61.637%
825	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.022%	61.659%
826	AIR LIQUIDE(L')	0.022%	61.681%
827	HOLOGIC INC COMMON STOCK USD.01	0.022%	61.702%
828	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.022%	61.724%
829	NORTHROP GRUMMA	0.022%	61.746%
830	METLIFE INC SR UNSECURED 04/24 3.6	0.022%	61.767%
831	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.022%	61.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	NOKIA CORP	0.021%	61.810%
833	NETEASE INC ADR ADR USD.0001	0.021%	61.832%
834	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.021%	61.853%
835	SCHNEIDER SA	0.021%	61.874%
836	STRYKER CORP	0.021%	61.896%
837	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.021%	61.917%
838	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.021%	61.938%
839	XPO LOGISTICS INC COMMON STOCK USD.001	0.021%	61.960%
840	TELIASONERA AB	0.021%	61.981%
841	KELLOGG CO 4% 1	0.021%	62.002%
842	HSBC USA INC SR UNSECURED 08/20 2.75	0.021%	62.023%
843	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.021%	62.045%
844	VERMILION ENERGY INC COMMON STOCK	0.021%	62.066%
845	VODAFONE GROUP PLC SP ADR ADR	0.021%	62.087%
846	KOHL'S CORPORATI	0.021%	62.108%
847	ANGLO AMERICAN	0.021%	62.129%
848	MYLAN NV 3.125%	0.021%	62.150%
849	CORUS ENTERTAIN	0.021%	62.171%
850	ATOS ORIGIN SA	0.021%	62.192%
851	LIBERTY MUTUAL	0.021%	62.213%
852	LENNAR CORP CL	0.021%	62.234%
853	CREDIT SUISSE G	0.021%	62.255%
854	SBA COMMUNICATIONS CORP REIT USD.01	0.021%	62.276%
855	BOLIDEN AB	0.021%	62.297%
856	CNOOC LTD	0.021%	62.318%
857	VIVENDI SA	0.021%	62.339%
858	SPARK INFRASTRU	0.021%	62.360%
859	WESTROCK CO COMMON STOCK	0.021%	62.380%
860	CA INC 3.6% 01A	0.021%	62.401%
861	MAZDA MOTOR COR	0.021%	62.422%
862	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.021%	62.442%
863	ING GROEP NV	0.021%	62.463%
864	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.021%	62.484%
865	SAMPO OYJ	0.021%	62.504%
866	BANCO SANTANDER SA SPON ADR ADR	0.021%	62.525%
867	STORA ENSO OYJ	0.021%	62.546%
868	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.021%	62.566%
869	THERMO FISHER S	0.021%	62.587%
870	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.021%	62.607%
871	BECTON DICKINSON	0.020%	62.628%
872	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.020%	62.648%
873	ENERCARE INC	0.020%	62.669%
874	MULLEN GROUP LT	0.020%	62.689%
875	BM&F BOVESPA SA	0.020%	62.710%
876	Cineplex Inc.	0.020%	62.730%
877	UDR INC REIT USD.01	0.020%	62.750%
878	NORTHLAND POWER	0.020%	62.771%
879	CENTERRA GOLD INC COMMON STOCK	0.020%	62.791%
880	ADIDAS AG	0.020%	62.811%
881	BLUESCOPE STEEL	0.020%	62.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	ARAMARK COMMON STOCK USD.01	0.020%	62.852%
883	FIRSTSERVICE CORP COMMON STOCK	0.020%	62.872%
884	PRAXAIR STK	0.020%	62.892%
885	TESCO PLC	0.020%	62.913%
886	HYATT HOTELS CO	0.020%	62.933%
887	SL GREEN REALTY	0.020%	62.953%
888	ENDEAVOUR MININ	0.020%	62.973%
889	JM SMUCKER CO/THE COMMON STOCK	0.020%	62.993%
890	BARCLAYS PLC 1.	0.020%	63.013%
891	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.020%	63.033%
892	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.020%	63.054%
893	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	63.074%
894	KOMATSU	0.020%	63.094%
895	JPMORGAN CHASE	0.020%	63.114%
896	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.020%	63.134%
897	DUKE REALTY CORP REIT USD.01	0.020%	63.154%
898	AMETEK INC COMMON STOCK USD.01	0.020%	63.174%
899	PTT PUBLIC COMP	0.020%	63.194%
900	BAXTER INTL INC	0.020%	63.214%
901	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.020%	63.234%
902	NIPPON STEEL CO	0.020%	63.254%
903	UNILEVER NV	0.020%	63.274%
904	SWISS RE AG	0.020%	63.294%
905	RADIANT OPTO EL	0.020%	63.314%
906	NATIONAL AUSTRA	0.020%	63.334%
907	BORGWARNER INC COMMON STOCK USD.01	0.020%	63.354%
908	SUMITOMO MITSUI	0.020%	63.373%
909	COLGATE-PALMOLI	0.020%	63.393%
910	REGENCY CENTERS CORP REIT USD.01	0.020%	63.413%
911	ARKEMA	0.020%	63.433%
912	KROGER CO	0.020%	63.453%
913	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.020%	63.472%
914	VF CORP SR UNSECURED 09/21 3.5	0.020%	63.492%
915	CBRE GROUP INC A COMMON STOCK USD.01	0.020%	63.512%
916	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.020%	63.532%
917	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.020%	63.552%
918	AON CORP COMPANY GUAR 09/20 5	0.020%	63.571%
919	WESFARMERS LTD	0.020%	63.591%
920	BANK TOKYO-MITS	0.020%	63.611%
921	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.020%	63.631%
922	JABIL CIRCUIT I	0.020%	63.650%
923	SILVER STANDARD RESOURCES COMMON STOCK	0.020%	63.670%
924	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.020%	63.690%
925	CARMAX INC COMMON STOCK USD.5	0.020%	63.709%
926	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.020%	63.729%
927	NASDAQ INC SR UNSECURED 06/24 4.25	0.020%	63.749%
928	BALL CORP COMPANY GUAR 03/22 5	0.020%	63.768%
929	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.020%	63.788%
930	LKQ CORP COMMON STOCK USD.01	0.020%	63.808%
931	CARREFOUR SA	0.020%	63.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.020%	63.847%
933	FORTESCUE METAL	0.020%	63.867%
934	XEROX CORP COMMON STOCK USD1.0	0.020%	63.886%
935	UNUM GROUP	0.020%	63.906%
936	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.020%	63.925%
937	MARSH & MCLENNA	0.020%	63.945%
938	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.020%	63.964%
939	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.019%	63.984%
940	ACTIVISION BLIZ	0.019%	64.003%
941	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.019%	64.023%
942	NEW FLYER COMMO	0.019%	64.042%
943	AMGEN INC SR UNSECURED 11/21 3.875	0.019%	64.062%
944	AMP LIMITED	0.019%	64.081%
945	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.019%	64.100%
946	UTD THERAPEUTIC	0.019%	64.120%
947	MACY S INC COMMON STOCK USD.01	0.019%	64.139%
948	AETNA INC 4.125	0.019%	64.158%
949	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.019%	64.177%
950	UNIVERSAL HLTH	0.019%	64.197%
951	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.019%	64.216%
952	CHINA PETROLEUM	0.019%	64.235%
953	LIBERTY BROADBAND C COMMON STOCK USD.01	0.019%	64.255%
954	RUSSEL METALS I	0.019%	64.274%
955	CHEVRON CORP SR UNSECURED 05/21 2.1	0.019%	64.293%
956	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.019%	64.312%
957	NETAPP INC.	0.019%	64.332%
958	UNILEVER PLC SPONSORED ADR ADR	0.019%	64.351%
959	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.019%	64.370%
960	SMART REAL ESTA	0.019%	64.389%
961	BALL CORP	0.019%	64.409%
962	LINCOLN NATL CO	0.019%	64.428%
963	EBAY INC SR UNSECURED 03/22 3.8	0.019%	64.447%
964	NORTHERN TRUST	0.019%	64.466%
965	DOVER CORP	0.019%	64.485%
966	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.019%	64.504%
967	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.019%	64.523%
968	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.019%	64.542%
969	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.019%	64.561%
970	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.019%	64.580%
971	PHILIPS ELECTRO	0.019%	64.599%
972	WM MORRISON SUP	0.019%	64.618%
973	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.019%	64.637%
974	DEN DANSKE BANK	0.019%	64.656%
975	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.019%	64.675%
976	FLEXTRONICS INT	0.019%	64.694%
977	GENUINE PARTS C	0.019%	64.713%
978	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.019%	64.732%
979	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.019%	64.751%
980	KONINKLIJKE KPN	0.019%	64.770%
981	LYONDELLBASELL	0.019%	64.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	AVIVA PLC	0.019%	64.807%
983	MTU AERO ENGINE	0.019%	64.826%
984	QUALCOMM INC SR UNSECURED 05/22 3	0.019%	64.845%
985	DAI-CHI LIFE	0.019%	64.864%
986	OWENS CORNING COMMON STOCK USD.001	0.019%	64.882%
987	QUEBECOR INC 'B	0.019%	64.901%
988	DOMINION RES(VI	0.019%	64.920%
989	NETAPP INC SR UNSECURED 06/21 3.375	0.019%	64.939%
990	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.019%	64.957%
991	BIOGEN INC SR UNSECURED 09/20 2.9	0.019%	64.976%
992	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.019%	64.995%
993	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.019%	65.013%
994	ROPER TECHNOLOG	0.019%	65.032%
995	ADOBE SYSTEMS I	0.019%	65.051%
996	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.019%	65.070%
997	LOEWS CORP COMMON STOCK USD.01	0.019%	65.088%
998	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	65.107%
999	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.019%	65.126%
1000	AUTODESK INC SR UNSECURED 06/20 3.125	0.019%	65.144%
1001	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.019%	65.163%
1002	ANADARKO PETROL	0.019%	65.181%
1003	EXTRA SPACE STO	0.019%	65.200%
1004	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.019%	65.219%
1005	TAYLOR WIMPEY	0.019%	65.237%
1006	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.019%	65.256%
1007	STATE STREET CORP SR UNSECURED 08/20 2.55	0.019%	65.274%
1008	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.019%	65.293%
1009	HUNTINGTON NATI	0.019%	65.312%
1010	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.019%	65.330%
1011	SEMPRA ENERGY	0.019%	65.349%
1012	ONEX CORP SUB V	0.019%	65.367%
1013	INGREDION INC COMMON STOCK USD.01	0.019%	65.386%
1014	MORGAN STANLEY	0.019%	65.404%
1015	PAREX RESOURCES	0.019%	65.423%
1016	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.019%	65.442%
1017	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.019%	65.460%
1018	PNC BANK NA SR UNSECURED 07/20 2.6	0.019%	65.479%
1019	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.019%	65.497%
1020	FRESENIUS SE &	0.019%	65.516%
1021	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.019%	65.534%
1022	ANIXTER INC COMPANY GUAR 10/21 5.125	0.019%	65.553%
1023	BAE SYSTEMS HLD	0.019%	65.571%
1024	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.019%	65.590%
1025	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.019%	65.608%
1026	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.019%	65.627%
1027	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.018%	65.645%
1028	US BANCORP SR UNSECURED 01/22 2.625	0.018%	65.664%
1029	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.018%	65.682%
1030	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.018%	65.701%
1031	DANONE S.A. COM	0.018%	65.719%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.018%	65.738%
1033	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.018%	65.756%
1034	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.018%	65.775%
1035	JOHN DEERE CAPI	0.018%	65.793%
1036	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.018%	65.811%
1037	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.018%	65.830%
1038	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.018%	65.848%
1039	AFLAC INC SR UNSECURED 03/20 2.4	0.018%	65.867%
1040	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.018%	65.885%
1041	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.018%	65.904%
1042	SOUTHERN CO	0.018%	65.922%
1043	QUALCOMM INC SR UNSECURED 05/20 2.25	0.018%	65.941%
1044	UNUM GROUP SR UNSECURED 05/21 3	0.018%	65.959%
1045	LAB CORP AMER H	0.018%	65.977%
1046	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.018%	65.996%
1047	MIZUHO BANK LTD	0.018%	66.014%
1048	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.018%	66.033%
1049	BNP PARIBAS SR UNSECURED 05/20 2.375	0.018%	66.051%
1050	CITIGROUP INC SR UNSECURED 03/21 2.7	0.018%	66.070%
1051	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.018%	66.088%
1052	LEGG MASON INC SR UNSECURED 07/19 2.7	0.018%	66.106%
1053	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.018%	66.125%
1054	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.018%	66.143%
1055	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.018%	66.162%
1056	US BANCORP SR UNSECURED 01/21 2.35	0.018%	66.180%
1057	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.018%	66.198%
1058	TELECOM ITALIA	0.018%	66.217%
1059	CITIGROUP INC	0.018%	66.235%
1060	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.018%	66.253%
1061	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.018%	66.272%
1062	AT+T INC SR UNSECURED 06/20 2.45	0.018%	66.290%
1063	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.018%	66.309%
1064	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.018%	66.327%
1065	WALT DISNEY CO	0.018%	66.345%
1066	AMERICAN HONDA	0.018%	66.364%
1067	CONSTELLATION B	0.018%	66.382%
1068	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.018%	66.400%
1069	POST HOLDINGS INC COMMON STOCK USD.01	0.018%	66.419%
1070	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.018%	66.437%
1071	HARLEY DAVIDSON	0.018%	66.455%
1072	STMICROELECTRON	0.018%	66.474%
1073	COMERICA BANK SR UNSECURED 06/20 2.5	0.018%	66.492%
1074	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.018%	66.510%
1075	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.018%	66.529%
1076	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.018%	66.547%
1077	ADECCO SA	0.018%	66.565%
1078	SANTANDER HLDG	0.018%	66.584%
1079	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.018%	66.602%
1080	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.018%	66.620%
1081	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.018%	66.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	TOTAL SA SPON ADR ADR	0.018%	66.657%
1083	LANXESS	0.018%	66.675%
1084	TEVA PHARMACEUTICAL SP ADR ADR	0.018%	66.693%
1085	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.018%	66.711%
1086	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.018%	66.730%
1087	MATTEL INC SR UNSECURED 08/21 2.35	0.018%	66.748%
1088	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.018%	66.766%
1089	SUMITOMO CHEMIC	0.018%	66.784%
1090	BP CAPITAL MARK	0.018%	66.802%
1091	SUN HUNG KAI PR	0.018%	66.820%
1092	BORALEX INC CL	0.018%	66.839%
1093	TJX COS INC SR UNSECURED 06/21 2.75	0.018%	66.857%
1094	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.018%	66.875%
1095	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.018%	66.893%
1096	PARKLAND FUEL C	0.018%	66.911%
1097	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.018%	66.929%
1098	TELEPERFORMANCE	0.018%	66.947%
1099	SECURE ENERGY S	0.018%	66.965%
1100	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.018%	66.983%
1101	NVIDIA CORP	0.018%	67.001%
1102	CLARIANT AG	0.018%	67.019%
1103	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.018%	67.037%
1104	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.018%	67.056%
1105	PVH CORP COMMON STOCK USD1.0	0.018%	67.074%
1106	ETRADE FINANCA	0.018%	67.091%
1107	EMC CORP(MASS)	0.018%	67.109%
1108	VALE SA	0.018%	67.127%
1109	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.018%	67.145%
1110	AGCO CORP	0.018%	67.163%
1111	PLAINS ALL AMER	0.018%	67.181%
1112	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.018%	67.199%
1113	MS&AD INSURANCE	0.018%	67.217%
1114	ASHTREAD GROUP	0.018%	67.235%
1115	MITSUMI & CO	0.018%	67.253%
1116	ALBEMARLE CORP	0.018%	67.271%
1117	BAE SYSTEMS	0.018%	67.289%
1118	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.018%	67.307%
1119	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.018%	67.325%
1120	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.018%	67.342%
1121	CANADIAN REAL E	0.018%	67.360%
1122	DEUTSCHE LUFTHA	0.018%	67.378%
1123	CHINA O/SEAS LA	0.018%	67.396%
1124	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.018%	67.414%
1125	IRON MOUNTAIN INC REIT USD.01	0.018%	67.432%
1126	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.018%	67.450%
1127	GRAN TIERRA ENE	0.018%	67.467%
1128	BORAL LIMITED	0.018%	67.485%
1129	BP PLC SPONS ADR ADR	0.018%	67.503%
1130	VESTAS WIND SYS	0.018%	67.521%
1131	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.018%	67.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	FEDERAL REALTY INVS TRUST REIT USD.01	0.018%	67.556%
1133	JANUS CAPITAL G	0.018%	67.574%
1134	GRUPO MEXICO SA	0.018%	67.592%
1135	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.018%	67.609%
1136	HARRIS CORP	0.018%	67.627%
1137	AUTOLIV INC	0.018%	67.645%
1138	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.018%	67.662%
1139	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.018%	67.680%
1140	JONES LANG LASA	0.018%	67.698%
1141	DEUTSCHE POST A	0.018%	67.715%
1142	FRANCO NEVADA CORP COMMON STOCK	0.018%	67.733%
1143	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.018%	67.751%
1144	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.018%	67.768%
1145	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.018%	67.786%
1146	TIFFANY & CO	0.018%	67.803%
1147	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.018%	67.821%
1148	KLEPIERRE	0.018%	67.838%
1149	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.017%	67.856%
1150	CORNING INC SR UNSECURED 08/20 4.25	0.017%	67.873%
1151	BOC HONG KONG H	0.017%	67.891%
1152	ALLIED PPTY,REI	0.017%	67.908%
1153	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.017%	67.926%
1154	ARROW ELECTRONI	0.017%	67.943%
1155	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.017%	67.960%
1156	AGILENT TECHNOL	0.017%	67.978%
1157	SANTANDER UK PLC SR UNSECURED 03/24 4	0.017%	67.995%
1158	RECKITT BENCKIS	0.017%	68.013%
1159	CUMMINS INC	0.017%	68.030%
1160	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.017%	68.047%
1161	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.017%	68.065%
1162	PREMIUM BRANDS	0.017%	68.082%
1163	MOSAIC CO SR UNSECURED 11/23 4.25	0.017%	68.099%
1164	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.017%	68.117%
1165	DUFREY AG-REG	0.017%	68.134%
1166	MCKESSON CORP SR UNSECURED 03/24 3.796	0.017%	68.151%
1167	LAB CORP OF AME	0.017%	68.169%
1168	AMGEN INC SR UNSECURED 05/24 3.625	0.017%	68.186%
1169	NASDAQ INC COMMON STOCK USD.01	0.017%	68.203%
1170	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.017%	68.220%
1171	IBM CORP SR UNSECURED 02/24 3.625	0.017%	68.238%
1172	SHIRE PLC	0.017%	68.255%
1173	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.017%	68.272%
1174	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.017%	68.289%
1175	L BRANDS INC COMPANY GUAR 02/22 5.625	0.017%	68.307%
1176	STATE STREET CORP SR UNSECURED 08/25 3.55	0.017%	68.324%
1177	CNH INDUSTRIAL	0.017%	68.341%
1178	SEVEN & I HOLDI	0.017%	68.358%
1179	IMPERIAL TOBACC	0.017%	68.376%
1180	BLACKROCK INC SR UNSECURED 06/22 3.375	0.017%	68.393%
1181	MEDTRONIC INC 3	0.017%	68.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	mitsubishi ufj fin grp sr unsecured 03/26 3.85	0.017%	68.427%
1183	mastercard inc sr unsecured 04/24 3.375	0.017%	68.445%
1184	prudential financial inc sr unsecured 05/24 3.5	0.017%	68.462%
1185	celanese corp series a common stock usd.0001	0.017%	68.479%
1186	celgene corp sr unsecured 05/24 3.625	0.017%	68.496%
1187	markel corp common stock	0.017%	68.513%
1188	bat intl financ	0.017%	68.530%
1189	lg electronics	0.017%	68.548%
1190	sumitomo mitsui finl grp sr unsecured 03/26 3.784	0.017%	68.565%
1191	hewlett packard	0.017%	68.582%
1192	atco ltd cl i n	0.017%	68.599%
1193	carpenter techn	0.017%	68.616%
1194	coca cola european partn company guar 09/20 3.5	0.017%	68.633%
1195	loews corp sr unsecured 04/26 3.75	0.017%	68.650%
1196	t mobile usa inc company guar 04/22 4	0.017%	68.668%
1197	home depot inc sr unsecured 09/25 3.35	0.017%	68.685%
1198	macquarie bank ltd sr unsecured 144a 01/26 3.9	0.017%	68.702%
1199	allergan funding scs company guar 03/25 3.8	0.017%	68.719%
1200	santander holdings usa sr unsecured 07/25 4.5	0.017%	68.736%
1201	aetna inc sr unsecured 11/24 3.5	0.017%	68.753%
1202	aeon co., ltd	0.017%	68.770%
1203	suzuki motor co	0.017%	68.787%
1204	affiliated mngr	0.017%	68.804%
1205	avnet inc sr unsecured 04/26 4.625	0.017%	68.821%
1206	halliburton company sr unsecured 08/23 3.5	0.017%	68.838%
1207	citic ltd	0.017%	68.855%
1208	canadian pacific rr co sr unsecured 02/26 3.7	0.017%	68.872%
1209	assurant inc	0.017%	68.889%
1210	plains all amer	0.017%	68.906%
1211	anthem inc	0.017%	68.923%
1212	erac usa finance llc company guar 144a 11/24 3.85	0.017%	68.940%
1213	aon plc	0.017%	68.957%
1214	anheuser busch inbev fin company guar 02/26 3.65	0.017%	68.974%
1215	itc holdings corp sr unsecured 06/24 3.65	0.017%	68.991%
1216	international paper co sr unsecured 06/24 3.65	0.017%	69.008%
1217	coach inc sr unsecured 04/25 4.25	0.017%	69.025%
1218	manitoba provin	0.017%	69.042%
1219	kraft heinz foods co company guar 07/25 3.95	0.017%	69.059%
1220	smiths group	0.017%	69.076%
1221	sumitomo elec i	0.017%	69.093%
1222	qualcomm inc sr unsecured 05/25 3.45	0.017%	69.110%
1223	sierra wireless inc common stock	0.017%	69.127%
1224	american intl group sr unsecured 07/25 3.75	0.017%	69.144%
1225	colliers international group common stock	0.017%	69.161%
1226	hsbc usa inc sr unsecured 06/24 3.5	0.017%	69.178%
1227	segro plc	0.017%	69.195%
1228	unum group	0.017%	69.212%
1229	hess corporatio	0.017%	69.229%
1230	capital one financial co sr unsecured 04/24 3.75	0.017%	69.246%
1231	statoil asa company guar 01/22 3.15	0.017%	69.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	ESSITY AKTIEBOL	0.017%	69.280%
1233	STEINHOFF INTER	0.017%	69.297%
1234	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.017%	69.313%
1235	ENTERPRISE PROD	0.017%	69.330%
1236	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.017%	69.347%
1237	STATE STREET CORP SR UNSECURED 12/24 3.3	0.017%	69.364%
1238	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.017%	69.381%
1239	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.017%	69.398%
1240	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.017%	69.415%
1241	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.017%	69.432%
1242	CASCADES INC	0.017%	69.449%
1243	MEG ENERGY CORP	0.017%	69.465%
1244	TOSOH CORP	0.017%	69.482%
1245	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.017%	69.499%
1246	DEXUS PROPERTY	0.017%	69.516%
1247	TJX COS INC	0.017%	69.533%
1248	EOG RESOURCES	0.017%	69.550%
1249	AIRGAS INC COMPANY GUAR 08/20 3.05	0.017%	69.566%
1250	NTT DOCOMO INC	0.017%	69.583%
1251	JUNIPER NETWORK	0.017%	69.600%
1252	BANK TOKYO-MIT	0.017%	69.617%
1253	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.017%	69.634%
1254	VISA INC SR UNSECURED 12/25 3.15	0.017%	69.651%
1255	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.017%	69.667%
1256	CARDINAL HEALTH	0.017%	69.684%
1257	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.017%	69.701%
1258	NEVSUN RESOURCES LTD COMMON STOCK	0.017%	69.718%
1259	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.017%	69.734%
1260	ASSURANT INC COMMON STOCK USD.01	0.017%	69.751%
1261	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.017%	69.768%
1262	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.017%	69.785%
1263	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.017%	69.802%
1264	VIACOM INC SR UNSECURED 04/24 3.875	0.017%	69.818%
1265	FRESENIUS MEDIC	0.017%	69.835%
1266	BHP BILLITON FI	0.017%	69.852%
1267	LONZA GROUP AG	0.017%	69.868%
1268	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.017%	69.885%
1269	TRICAN WELL SER	0.017%	69.902%
1270	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.017%	69.919%
1271	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.017%	69.935%
1272	RYDER SYSTEM IN	0.017%	69.952%
1273	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.017%	69.969%
1274	DEUTSCHE BK AG	0.017%	69.985%
1275	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.017%	70.002%
1276	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.017%	70.019%
1277	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.017%	70.035%
1278	EXELON CORP SR UNSECURED 04/26 3.4	0.017%	70.052%
1279	EATON CORP COMPANY GUAR 11/22 2.75	0.017%	70.069%
1280	PFIZER INC SR UNSECURED 12/26 3	0.017%	70.085%
1281	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.017%	70.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	ORACLE CORP SR UNSECURED 10/22 2.5	0.017%	70.118%
1283	TREASURY WINE E	0.017%	70.135%
1284	VICINITY CENTER	0.017%	70.152%
1285	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.017%	70.168%
1286	CME GROUP INC SR UNSECURED 03/25 3	0.017%	70.185%
1287	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.017%	70.202%
1288	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.017%	70.218%
1289	SWATCH GROUP	0.017%	70.235%
1290	BELLWAY	0.017%	70.251%
1291	QUANTA SERVICES	0.017%	70.268%
1292	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.017%	70.284%
1293	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.017%	70.301%
1294	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.017%	70.317%
1295	MARTINREA INTER	0.017%	70.334%
1296	SPRINT CORP COMMON STOCK USD.01	0.017%	70.350%
1297	CITIGROUP INC SR UNSECURED 04/25 3.3	0.017%	70.367%
1298	NEWELL BRANDS INC COMMON STOCK USD1.0	0.017%	70.383%
1299	SYNOPLYS INC	0.017%	70.400%
1300	BROTHERIndustr	0.017%	70.416%
1301	A.P. MOLLER-MAE	0.016%	70.433%
1302	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.016%	70.449%
1303	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.016%	70.466%
1304	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.016%	70.482%
1305	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.016%	70.499%
1306	SMURFIT KAPPA P	0.016%	70.515%
1307	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.016%	70.532%
1308	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.016%	70.548%
1309	POLSKI KON NAF	0.016%	70.565%
1310	ASSURED GUARANT	0.016%	70.581%
1311	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.016%	70.597%
1312	BOUYGUES	0.016%	70.614%
1313	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.016%	70.630%
1314	STATOIL ASA COMPANY GUAR 01/23 2.45	0.016%	70.647%
1315	TOYOTA TSUSHO C	0.016%	70.663%
1316	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.016%	70.679%
1317	NORDSTROM INC	0.016%	70.696%
1318	ERSTE GROUP BAN	0.016%	70.712%
1319	PRETIUM RESOURC	0.016%	70.728%
1320	CDN UTILS LTD N	0.016%	70.744%
1321	SAINSBURY (J) P	0.016%	70.761%
1322	MORGAN STANLEY	0.016%	70.777%
1323	VALEO SA	0.016%	70.793%
1324	NESTE OIL OYJ	0.016%	70.809%
1325	LG DISPLAY CO	0.016%	70.826%
1326	AMGEN INC	0.016%	70.842%
1327	HORMEL FOODS CORP COMMON STOCK USD.01465	0.016%	70.858%
1328	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.016%	70.874%
1329	STEEL DYNAMICS INC COMMON STOCK USD.005	0.016%	70.890%
1330	COMERICA INC	0.016%	70.906%
1331	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.016%	70.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	HP INC COMMON STOCK USD.01	0.016%	70.939%
1333	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.016%	70.955%
1334	MURATA MFG CO	0.016%	70.971%
1335	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.016%	70.987%
1336	ARCONIC INC SR UNSECURED 02/22 5.87	0.016%	71.003%
1337	NESTLE FINANCE	0.016%	71.019%
1338	BOEING CO SR UNSECURED 03/25 2.5	0.016%	71.035%
1339	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.016%	71.051%
1340	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.016%	71.067%
1341	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.016%	71.083%
1342	BRITISH LAND CO	0.016%	71.099%
1343	ECOLAB INC COMMON STOCK USD1.0	0.016%	71.115%
1344	EVEREST RE GROU	0.016%	71.131%
1345	MELROSEIndustr	0.016%	71.147%
1346	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.016%	71.163%
1347	UBISOFT ENTERTA	0.016%	71.179%
1348	RITCHIE BROS. A	0.016%	71.195%
1349	CAIXABANK	0.016%	71.211%
1350	GIVAUDAN	0.016%	71.227%
1351	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.016%	71.243%
1352	PERRIGO CO PLC	0.016%	71.259%
1353	MARTIN MARIETTA	0.016%	71.275%
1354	STOCKLAND TRUST	0.016%	71.291%
1355	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.016%	71.306%
1356	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.016%	71.322%
1357	BARRATT DEVEL	0.016%	71.338%
1358	PENTAIR PLC	0.016%	71.354%
1359	SWISSCOM AG	0.016%	71.370%
1360	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.016%	71.386%
1361	CSL LIMITED	0.016%	71.401%
1362	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.016%	71.417%
1363	TARGET CORP SR UNSECURED 04/26 2.5	0.016%	71.433%
1364	TORCHMARK CORP COMMON STOCK USD1.0	0.016%	71.449%
1365	AIR PRODS & CHE	0.016%	71.465%
1366	CBS CORP COMPANY GUAR 01/27 2.9	0.016%	71.480%
1367	HARLEY DAVIDSON	0.016%	71.496%
1368	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.016%	71.512%
1369	CAMDEN PROPERTY	0.016%	71.527%
1370	SVENSKA HANDELS	0.016%	71.543%
1371	KROGER CO SR UNSECURED 01/21 3.3	0.016%	71.558%
1372	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.016%	71.574%
1373	NORBORD INC COMMON STOCK	0.016%	71.590%
1374	PETROBRAS PFEFE	0.016%	71.605%
1375	RAGING RIVER EX	0.016%	71.621%
1376	BANK RAKYAT IND	0.016%	71.636%
1377	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.016%	71.652%
1378	NEWCREST MINING	0.016%	71.667%
1379	KIMCO REALTY	0.016%	71.683%
1380	IPG PHOTONICS C	0.015%	71.698%
1381	PARAMOUNT RESOU	0.015%	71.714%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	UNITED OVERSEAS	0.015%	71.729%
1383	CBS CORP COMPANY GUAR 01/25 3.5	0.015%	71.745%
1384	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.015%	71.760%
1385	LOGMEIN INC COMMON STOCK USD.01	0.015%	71.775%
1386	TATA MOTORS LTD	0.015%	71.791%
1387	NIPPON BUILDING	0.015%	71.806%
1388	HAMMERSON	0.015%	71.821%
1389	COMMERCE BANCSH	0.015%	71.836%
1390	NAVIENT CORP COMMON STOCK USD.01	0.015%	71.852%
1391	INFOSYS TECHNOL	0.015%	71.867%
1392	NOBLE ENERGY IN	0.015%	71.882%
1393	GECINA SA	0.015%	71.897%
1394	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.015%	71.912%
1395	XEROX CORP 2.75	0.015%	71.928%
1396	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.015%	71.943%
1397	STADA ARZNEIMIT	0.015%	71.958%
1398	UNI-SELECT INC	0.015%	71.973%
1399	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.015%	71.988%
1400	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.015%	72.003%
1401	CHINA MERCHANTS	0.015%	72.018%
1402	UNIONE DI BAN.	0.015%	72.033%
1403	JOHNSON MATTHEY	0.015%	72.049%
1404	GENERAL MILLS I	0.015%	72.064%
1405	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.015%	72.079%
1406	SENSATA TECHNOL	0.015%	72.094%
1407	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.015%	72.109%
1408	RICE ENERGY INC COMMON STOCK USD.01	0.015%	72.124%
1409	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.015%	72.139%
1410	PRECISION DRILLING CORP COMMON STOCK	0.015%	72.154%
1411	GPT GROUP	0.015%	72.169%
1412	TDK CORP	0.015%	72.184%
1413	SUN COMMUNITIES INC REIT USD.01	0.015%	72.199%
1414	COMMERZBANK AG	0.015%	72.214%
1415	SKAND ENSKILDA	0.015%	72.229%
1416	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.015%	72.244%
1417	SCOR	0.015%	72.259%
1418	SWEDBANK AB	0.015%	72.274%
1419	MARKS & SPENCER	0.015%	72.289%
1420	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.015%	72.304%
1421	ARRIS INTERNATI	0.015%	72.319%
1422	ITOCHU CORP	0.015%	72.334%
1423	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.015%	72.348%
1424	NATIONAL OILWEL	0.015%	72.363%
1425	SESA STERLITE	0.015%	72.378%
1426	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.015%	72.393%
1427	GAP INC/THE SR UNSECURED 04/21 5.95	0.015%	72.408%
1428	PULTEGROUP INC.	0.015%	72.423%
1429	CARLSBERG	0.015%	72.438%
1430	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.015%	72.452%
1431	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.015%	72.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	REXEL PROMESSES	0.015%	72.482%
1433	INNERGEX RENEWA	0.015%	72.497%
1434	KELT EXPLORATIO	0.015%	72.512%
1435	S+P GLOBAL INC COMMON STOCK USD1.0	0.015%	72.526%
1436	AEGON N.V.	0.015%	72.541%
1437	PRAIRIESKY ROYA	0.015%	72.556%
1438	GKN PLC	0.015%	72.571%
1439	WR BERKLEY CORP COMMON STOCK USD.2	0.015%	72.585%
1440	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.015%	72.600%
1441	AMER ELEC POWER	0.015%	72.615%
1442	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.015%	72.630%
1443	WESTERN FOREST	0.015%	72.644%
1444	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.015%	72.659%
1445	FERRARI NV	0.015%	72.674%
1446	OMV AG	0.015%	72.688%
1447	KNIGHT THERAPEU	0.015%	72.703%
1448	LABRADOR IRON O	0.015%	72.718%
1449	THOR INDUSTRIES INC COMMON STOCK USD.1	0.015%	72.733%
1450	DUPONT FABROS TECHNOLOGY REIT USD.001	0.015%	72.747%
1451	TRINITY INDS	0.015%	72.762%
1452	SONY CORP SPONSORED ADR ADR	0.015%	72.777%
1453	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.015%	72.791%
1454	VULCAN MATERIAL	0.015%	72.806%
1455	FIRST SOLAR INC	0.015%	72.820%
1456	JFE HOLDINGS IN	0.015%	72.835%
1457	DOREL INDS INC	0.015%	72.850%
1458	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.015%	72.864%
1459	ELISA OYJ-A	0.015%	72.879%
1460	SYNNEX CORP COMMON STOCK USD.001	0.015%	72.894%
1461	PETROBRAS COMMO	0.015%	72.908%
1462	NEC CORP	0.015%	72.923%
1463	BEMIS CO INC	0.015%	72.938%
1464	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.015%	72.952%
1465	HENRY SCHEIN CO	0.015%	72.967%
1466	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.015%	72.981%
1467	NORDEA BANK AB	0.015%	72.996%
1468	FREEHOLD ROYALT	0.015%	73.010%
1469	AECON GROUP INC	0.014%	73.025%
1470	DENSO CORP	0.014%	73.039%
1471	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.014%	73.054%
1472	XL GROUP LTD	0.014%	73.068%
1473	SNAP-ON INC	0.014%	73.083%
1474	KIMBERLY-CLARK	0.014%	73.097%
1475	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.014%	73.112%
1476	AISIN SEIKI CO	0.014%	73.126%
1477	AIR LEASE CORP	0.014%	73.141%
1478	APARTMENT INVT + MGMT CO A REIT USD.01	0.014%	73.155%
1479	JYSKE BANK A/S	0.014%	73.169%
1480	NUVISTA ENERGY	0.014%	73.184%
1481	K&S AG	0.014%	73.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	SONOCO PRODUCTS	0.014%	73.212%
1483	FIRST CAPITAL R	0.014%	73.227%
1484	RADIAN GROUP INC SR UNSECURED 03/21 7	0.014%	73.241%
1485	BIRCHCLIFF ENER	0.014%	73.255%
1486	FOREST CITY REALTY TRUST A REIT USD.01	0.014%	73.270%
1487	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.014%	73.284%
1488	GAS NATURAL SDG	0.014%	73.298%
1489	PERRIGO FIN UNL	0.014%	73.312%
1490	FLUGHAFEN ZUERI	0.014%	73.327%
1491	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.014%	73.341%
1492	AGRICULTURAL BK	0.014%	73.355%
1493	CREDIT AGRICOLE	0.014%	73.369%
1494	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.014%	73.384%
1495	UTD MICRO ELECT	0.014%	73.398%
1496	MITEL NETWORKS	0.014%	73.412%
1497	OSHKOSH CORP COMMON STOCK USD.01	0.014%	73.426%
1498	COOPER COS INC	0.014%	73.440%
1499	AMADEUS IT HLDG	0.014%	73.455%
1500	MANPOWER INC	0.014%	73.469%
1501	VEREIT INC REIT USD.01	0.014%	73.483%
1502	SK C&C CO LTD	0.014%	73.497%
1503	EXCHANGE INCOME	0.014%	73.511%
1504	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	73.525%
1505	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.014%	73.539%
1506	AUTONATION INC	0.014%	73.553%
1507	GAMING AND LEISURE PROPERTIE REIT	0.014%	73.567%
1508	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.014%	73.581%
1509	ORBITAL ATK INC COMMON STOCK USD.01	0.014%	73.595%
1510	MKS INSTRUMENTS INC COMMON STOCK	0.014%	73.609%
1511	HDFC BANK LTD	0.014%	73.623%
1512	LG CHEM LTD	0.014%	73.637%
1513	MINEBEA CO	0.014%	73.651%
1514	TECH DATA CORP COMMON STOCK USD.0015	0.014%	73.665%
1515	SANLAM LIMITED	0.014%	73.679%
1516	OP CORPORATE BA	0.014%	73.693%
1517	BRIT AMER TOBAC	0.014%	73.707%
1518	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	73.721%
1519	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.014%	73.735%
1520	SOMPO JAPAN NIP	0.014%	73.749%
1521	NATIONAL GRID PLC SP ADR ADR	0.014%	73.763%
1522	MACERICH CO	0.014%	73.777%
1523	DNB NOR ASA	0.014%	73.790%
1524	NATIONAL RETAIL PROPERTIES REIT USD.01	0.014%	73.804%
1525	TUI AG	0.014%	73.818%
1526	JAPAN REAL ESTA	0.014%	73.832%
1527	BCO BRADESCO,AD	0.014%	73.846%
1528	MASTEC INC	0.014%	73.859%
1529	ROCKWELL AUTO	0.014%	73.873%
1530	EPR PROPERTIES REIT USD.01	0.014%	73.887%
1531	BALOISE- HOLDIN	0.014%	73.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	PACWEST BANCORP COMMON STOCK	0.014%	73.915%
1533	JANUS HENDERSON	0.014%	73.928%
1534	EXELON CORP COMMON STOCK	0.014%	73.942%
1535	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.014%	73.956%
1536	ENSIGN ENERGY S	0.014%	73.970%
1537	OLIN CORP	0.014%	73.983%
1538	SLM CORP COMMON STOCK USD.2	0.014%	73.997%
1539	TORAY INDS INC	0.014%	74.011%
1540	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.014%	74.024%
1541	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	74.038%
1542	HANA FINANCIAL	0.014%	74.052%
1543	AECOM COMMON STOCK USD.01	0.014%	74.065%
1544	RESONA HOLDINGS	0.014%	74.079%
1545	SPIRIT AEROSYST	0.014%	74.093%
1546	WH GROUP LTD	0.014%	74.106%
1547	STELLA JONES IN	0.014%	74.120%
1548	AUTODESK INC SR UNSECURED 12/22 3.6	0.014%	74.134%
1549	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.014%	74.147%
1550	STATE STREET CORP SR UNSECURED 05/21 1.95	0.014%	74.161%
1551	GROUP 4 SECURIC	0.014%	74.174%
1552	DOUGLAS EMMETT INC REIT USD.01	0.014%	74.188%
1553	FISCHER(GEORG)A	0.014%	74.202%
1554	YAMAHA MOTOR CO	0.014%	74.215%
1555	RANDGOLD RESOUR	0.014%	74.229%
1556	KION GROUP AG	0.014%	74.242%
1557	BERKELEY GROUP	0.014%	74.256%
1558	RSA INSURANCE G	0.014%	74.269%
1559	ADIENT PLC	0.014%	74.283%
1560	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.014%	74.296%
1561	DANA HOLDING CO	0.013%	74.310%
1562	ELECTRONIC ARTS	0.013%	74.323%
1563	LIBERTY PROPERTY TRUST REIT USD.001	0.013%	74.337%
1564	CENTRICA PLC	0.013%	74.350%
1565	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.013%	74.363%
1566	UMICORE	0.013%	74.377%
1567	SK ENERGY CO LT	0.013%	74.390%
1568	AIRBUS GROUP NV	0.013%	74.404%
1569	Arch Capital Gr	0.013%	74.417%
1570	YES BANK LTD	0.013%	74.431%
1571	TERADYNE INC	0.013%	74.444%
1572	KILROY REALTY C	0.013%	74.457%
1573	COLFAX CORP	0.013%	74.471%
1574	NASPERS LIMITED	0.013%	74.484%
1575	COMINAR REAL ES	0.013%	74.497%
1576	POSCO	0.013%	74.511%
1577	NOKIA OYJ SR UNSECURED 06/22 3.375	0.013%	74.524%
1578	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.013%	74.537%
1579	CHINA UNICOM LT	0.013%	74.551%
1580	KONINKLIJKE DSM	0.013%	74.564%
1581	HILL ROM HOLDINGS INC COMMON STOCK	0.013%	74.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	APTARGROUP INC COMMON STOCK USD.01	0.013%	74.591%
1583	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.013%	74.604%
1584	AXIS CAPITAL HO	0.013%	74.617%
1585	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.013%	74.630%
1586	HOWARD HUGHES CORP/THE COMMON STOCK	0.013%	74.644%
1587	BARD(CR)INC	0.013%	74.657%
1588	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.013%	74.670%
1589	JULIUS BAER GRO	0.013%	74.683%
1590	PG&E CORP	0.013%	74.696%
1591	ATS AUTOMATION	0.013%	74.710%
1592	PICC PROPERTY &	0.013%	74.723%
1593	SEMAFO INC COMM	0.013%	74.736%
1594	CATCHER TECHNOL	0.013%	74.749%
1595	ECN CAPITAL COR	0.013%	74.762%
1596	STAPLES INC	0.013%	74.775%
1597	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.013%	74.789%
1598	DIRECT LINE INS	0.013%	74.802%
1599	DELL TECHNOLOGIES INC CL V TRACKING STK	0.013%	74.815%
1600	HALMA	0.013%	74.828%
1601	NORDEA BANK AB	0.013%	74.841%
1602	GARMIN LTD.	0.013%	74.854%
1603	KROTON EDUCACIO	0.013%	74.867%
1604	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.013%	74.880%
1605	SANDSTORM GOLD	0.013%	74.893%
1606	SES GLOBAL	0.013%	74.906%
1607	UNILEVER CAP CO	0.013%	74.919%
1608	KINGSPAN GROUP	0.013%	74.932%
1609	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.013%	74.945%
1610	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.013%	74.958%
1611	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.013%	74.970%
1612	HIGHWOODS PROPE	0.013%	74.983%
1613	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.013%	74.996%
1614	SHOPIFY INC CLASS A COMMON STOCK	0.013%	75.009%
1615	WINPAK LTD	0.013%	75.022%
1616	RENAISSANCE RE	0.013%	75.035%
1617	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.013%	75.048%
1618	INFINEON TECHNO	0.013%	75.060%
1619	CHARTWELL RETIR	0.013%	75.073%
1620	MUFG AMERICAS H	0.013%	75.086%
1621	CYRUSONE INC REIT USD.01	0.013%	75.099%
1622	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.013%	75.112%
1623	HOME CAP GRP IN	0.013%	75.124%
1624	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.013%	75.137%
1625	CHINA COMMUNICA	0.013%	75.150%
1626	CHINA UNICOM	0.013%	75.163%
1627	NOMURA HOLD INC	0.013%	75.175%
1628	WESTSHORE TERMI	0.013%	75.188%
1629	CHINA PETROLEUM	0.013%	75.201%
1630	HALLIBURTON CO	0.013%	75.214%
1631	ORICA LIMITED	0.013%	75.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	DELPHI AUTOMOTI	0.013%	75.239%
1633	FAURECIA	0.013%	75.252%
1634	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.013%	75.264%
1635	TAKEDA PHARMACE	0.013%	75.277%
1636	DCT INDUSTRIAL TRUST INC REIT USD.01	0.013%	75.290%
1637	EDF	0.013%	75.302%
1638	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.013%	75.315%
1639	ACKERMANS & VAN	0.013%	75.328%
1640	EXPEDIA INC COMMON STOCK USD.001	0.013%	75.341%
1641	LAS VEGAS SANDS	0.013%	75.353%
1642	SUNCORP GROUP	0.013%	75.366%
1643	TARGA RESOURCES CORP COMMON STOCK USD.001	0.013%	75.378%
1644	CHINA RES BEIJI	0.013%	75.391%
1645	GRANITE REAL ES	0.013%	75.404%
1646	AMKOR TECHNOLOG	0.013%	75.416%
1647	TORC OIL & GAS	0.013%	75.429%
1648	MARATHON OIL CO	0.013%	75.441%
1649	SANDVIK AB	0.013%	75.454%
1650	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.013%	75.466%
1651	GALP ENERGIA	0.013%	75.479%
1652	ALARIS ROYALTY	0.013%	75.492%
1653	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.013%	75.504%
1654	ALLEGHANY CORP COMMON STOCK USD1.0	0.013%	75.517%
1655	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.013%	75.529%
1656	JAZZ PHARMACEUT	0.013%	75.542%
1657	ST JAMES PLACE	0.012%	75.554%
1658	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.012%	75.567%
1659	INTERTEK TESTIN	0.012%	75.579%
1660	FIRSTSTRAND LIMIT	0.012%	75.592%
1661	HEXCEL CORP COMMON STOCK USD.01	0.012%	75.604%
1662	QBE INSURANCE	0.012%	75.616%
1663	CAPITAL POWER C	0.012%	75.629%
1664	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	75.641%
1665	SPIRAX-SARCO EN	0.012%	75.654%
1666	AMERCO COMMON STOCK USD.25	0.012%	75.666%
1667	BRUNSWICK CORP	0.012%	75.679%
1668	SEKISUI CHEMICA	0.012%	75.691%
1669	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.012%	75.703%
1670	NORTH WEST CO I	0.012%	75.716%
1671	LIBERTY VENTURES SER A TRACKING STK USD.01	0.012%	75.728%
1672	ERICSSON LM-B S	0.012%	75.741%
1673	WP CAREY INC REIT USD.001	0.012%	75.753%
1674	UCB	0.012%	75.765%
1675	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.012%	75.778%
1676	SUNAC CHINA HLD	0.012%	75.790%
1677	INTUIT INC COMMON STOCK USD.01	0.012%	75.802%
1678	ROYAL GOLD INC	0.012%	75.815%
1679	OLD MUTUAL PLC	0.012%	75.827%
1680	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.012%	75.840%
1681	RANDSTAD HOLDIN	0.012%	75.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	INTERNATIONAL G	0.012%	75.864%
1683	GREAT CANADIAN	0.012%	75.877%
1684	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	75.889%
1685	TOLL BROTHERS INC COMMON STOCK USD.01	0.012%	75.901%
1686	BED BATH & BEYO	0.012%	75.913%
1687	AES CORP/VA SR UNSECURED 07/21 7.375	0.012%	75.926%
1688	WESTERN POWER W	0.012%	75.938%
1689	ISUZU MOTORS	0.012%	75.950%
1690	NN GROUP NV	0.012%	75.963%
1691	ROYAL DUTCH SH-	0.012%	75.975%
1692	APACHE CORP SR UNSECURED 04/22 3.25	0.012%	75.987%
1693	BAT INTL FINANC	0.012%	75.999%
1694	MONDI PLC	0.012%	76.011%
1695	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	76.024%
1696	L'OREAL	0.012%	76.036%
1697	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.012%	76.048%
1698	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	76.060%
1699	MEDIOBANCA SPA	0.012%	76.072%
1700	BRINK S CO/THE COMMON STOCK USD1.0	0.012%	76.084%
1701	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	76.096%
1702	FLIR SYSTEMS INC COMMON STOCK USD.01	0.012%	76.109%
1703	AKAMAI TECHNOLO	0.012%	76.121%
1704	BANKUNITED INC COMMON STOCK USD.01	0.012%	76.133%
1705	BAIDU INC SPON ADR ADR USD.00005	0.012%	76.145%
1706	HISCOX LTD	0.012%	76.157%
1707	SALESFORCE.COM	0.012%	76.169%
1708	WILLIAMS-SONOMA	0.012%	76.181%
1709	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.012%	76.193%
1710	ASAHI GLASS CO	0.012%	76.205%
1711	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.012%	76.217%
1712	AMERICAN HOMES 4 RENT A REIT USD.01	0.012%	76.229%
1713	EMCOR GROUP INC COMMON STOCK USD.01	0.012%	76.241%
1714	INFORMA PLC	0.012%	76.253%
1715	GS HOLDINGS COR	0.012%	76.265%
1716	MERLIN PROPERTI	0.012%	76.276%
1717	SBERBANK OF RUS	0.012%	76.288%
1718	FIBRA UNO ADMIN	0.012%	76.300%
1719	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.012%	76.312%
1720	RHEINMETALL AG	0.012%	76.324%
1721	HP INC SR UNSECURED 12/21 4.65	0.012%	76.336%
1722	CHRISTIAN HANSE	0.012%	76.348%
1723	PRIMERICA INC COMMON STOCK	0.012%	76.359%
1724	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.012%	76.371%
1725	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.012%	76.383%
1726	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	76.395%
1727	GENTEX CORP COMMON STOCK USD.06	0.012%	76.407%
1728	A P MOLLER - MA	0.012%	76.418%
1729	INCHCAPE PLC	0.012%	76.430%
1730	NESTLE FINANCE	0.012%	76.442%
1731	NEW WORLD DEVEL	0.012%	76.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	AALBERTS INDUST	0.012%	76.465%
1733	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.012%	76.477%
1734	MALLINCKRODT PL	0.012%	76.489%
1735	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.012%	76.500%
1736	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.012%	76.512%
1737	ENTEGRIS INC COMMON STOCK USD.01	0.012%	76.524%
1738	WHITBREAD PLC	0.012%	76.535%
1739	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.012%	76.547%
1740	EATON VANCE CORP COMMON STOCK USD.00390625	0.012%	76.559%
1741	FUJI HEAVY INDS	0.012%	76.570%
1742	MURPHY OIL CORP	0.012%	76.582%
1743	EQUIFAX INC	0.012%	76.594%
1744	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	76.605%
1745	HYUNDAI MOBIS	0.012%	76.617%
1746	RICHELIEU HARDW	0.012%	76.628%
1747	TOYOTA MOTOR CR	0.012%	76.640%
1748	FLUOR CORP COMMON STOCK USD.01	0.012%	76.652%
1749	CASEYS GEN STOR	0.012%	76.663%
1750	VALIDUS HOLDING	0.012%	76.675%
1751	CHINA PHARMACEU	0.012%	76.686%
1752	LAGARDERE S.C.A	0.012%	76.698%
1753	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.012%	76.710%
1754	AMS AG	0.012%	76.721%
1755	OSRAM LICHT AG	0.012%	76.733%
1756	CBOE HOLDINGS INC COMMON STOCK	0.012%	76.744%
1757	GENTING BHD	0.012%	76.756%
1758	STERIS PLC	0.012%	76.767%
1759	ENAGAS	0.012%	76.779%
1760	JSW STEEL LTD	0.012%	76.790%
1761	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.011%	76.802%
1762	BURBERRY GROUP	0.011%	76.813%
1763	BARCLAYS AFRICA	0.011%	76.825%
1764	SUMITOMO CORP	0.011%	76.836%
1765	CANACCORD FINAN	0.011%	76.848%
1766	MARVELL TECH GR	0.011%	76.859%
1767	VCA INC COMMON STOCK USD.001	0.011%	76.871%
1768	LONGFOR PROPERT	0.011%	76.882%
1769	NSK	0.011%	76.894%
1770	CHIMEI INNOLUX	0.011%	76.905%
1771	3M CO 0.375% 15	0.011%	76.916%
1772	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.011%	76.928%
1773	KB FINANCIAL GROUP INC ADR ADR	0.011%	76.939%
1774	FORTIVE CORP COMMON STOCK USD.01	0.011%	76.951%
1775	BANK LEUMI LE-I	0.011%	76.962%
1776	COPA HOLDINGS S	0.011%	76.973%
1777	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.011%	76.985%
1778	CARNIVAL PLC	0.011%	76.996%
1779	WOLSELEY PLC	0.011%	77.008%
1780	COCA COLA HBC A	0.011%	77.019%
1781	BROWN + BROWN INC COMMON STOCK USD.1	0.011%	77.030%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	STERICYCLE INC COMMON STOCK USD.01	0.011%	77.042%
1783	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.011%	77.053%
1784	ZIONS BANCORP	0.011%	77.064%
1785	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.011%	77.075%
1786	KB FINANCIAL GR	0.011%	77.087%
1787	CINTAS CORP	0.011%	77.098%
1788	LENNAR CORP COMPANY GUAR 01/22 4.125	0.011%	77.109%
1789	BIG LOTS INC COMMON STOCK USD.01	0.011%	77.121%
1790	MOL HUNGARIAN	0.011%	77.132%
1791	WINTRUST FINANCIAL CORP COMMON STOCK	0.011%	77.143%
1792	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	77.154%
1793	FMC CORP	0.011%	77.166%
1794	QIAGEN NV	0.011%	77.177%
1795	SHOWA DENKO KK	0.011%	77.188%
1796	FIRST HORIZON N	0.011%	77.199%
1797	SANOFI ADR ADR	0.011%	77.211%
1798	OBSIDIAN ENERGY LTD COMMON STOCK	0.011%	77.222%
1799	KIRIN HOLDINGS	0.011%	77.233%
1800	MEGGITT	0.011%	77.244%
1801	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.011%	77.256%
1802	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	77.267%
1803	CREDIT ACCEPTAN	0.011%	77.278%
1804	HEIDELBERGCEMEN	0.011%	77.289%
1805	INTERTAPE POLYM	0.011%	77.300%
1806	GPO FIN BANORTE	0.011%	77.311%
1807	KEYCORP	0.011%	77.323%
1808	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.011%	77.334%
1809	GENPACT LIMITED	0.011%	77.345%
1810	HUDSON'S BAY CO	0.011%	77.356%
1811	VWR CORP COMMON STOCK USD.01	0.011%	77.367%
1812	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.011%	77.378%
1813	HANG SENG BANK	0.011%	77.390%
1814	NOMURA REAL EST	0.011%	77.401%
1815	COHERENT INC	0.011%	77.412%
1816	REGAL BELOIT CORP COMMON STOCK USD.01	0.011%	77.423%
1817	ESSENT GROUP LT	0.011%	77.434%
1818	PT UNITED TRACT	0.011%	77.445%
1819	GN STORE NORD	0.011%	77.456%
1820	ENBRIDGE ENERGY	0.011%	77.467%
1821	TEGNA INC COMMON STOCK USD1.0	0.011%	77.478%
1822	HUMANA INC SR UNSECURED 10/19 2.625	0.011%	77.490%
1823	CORELOGIC INC COMMON STOCK USD1.0	0.011%	77.501%
1824	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	77.512%
1825	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.011%	77.523%
1826	CONSOL ENERGY INC COMMON STOCK USD.01	0.011%	77.534%
1827	DREAM OFFICE RE	0.011%	77.545%
1828	PRUDENTIAL CORP	0.011%	77.556%
1829	AMPHENOL CORP	0.011%	77.567%
1830	RAIFFEISEN BANK	0.011%	77.578%
1831	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.011%	77.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	SANDERSON FARMS INC COMMON STOCK USD1.0	0.011%	77.600%
1833	DR PEPPER SNAPP	0.011%	77.611%
1834	GEMALTO NV	0.011%	77.622%
1835	HUBBELL INC COMMON STOCK USD.01	0.011%	77.633%
1836	BEMIS COMPANY COMMON STOCK USD.1	0.011%	77.644%
1837	ESSILOR INTERNA	0.011%	77.655%
1838	POSCO	0.011%	77.666%
1839	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.011%	77.677%
1840	HANCOCK HOLDING	0.011%	77.687%
1841	MURPHY USA INC COMMON STOCK	0.011%	77.698%
1842	ASTELLAS PHARMA	0.011%	77.709%
1843	BABCOCK INTL GR	0.011%	77.720%
1844	BCO BRADESCO,PR	0.011%	77.731%
1845	ZOETIS INC COMMON STOCK USD.01	0.011%	77.742%
1846	FUBON FINANCIAL	0.011%	77.753%
1847	TELE2 AB-B SHS	0.011%	77.764%
1848	QORVO INC COMMON STOCK USD.0001	0.011%	77.775%
1849	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.011%	77.786%
1850	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.011%	77.796%
1851	GPO TELEVISA	0.011%	77.807%
1852	PARK HOTELS + RESORTS INC REIT USD.01	0.011%	77.818%
1853	FINMECCANICA SP	0.011%	77.829%
1854	ALERE INC COMMON STOCK USD.001	0.011%	77.840%
1855	VISTEON CORP COMMON STOCK	0.011%	77.851%
1856	MORNEAU SHEPELL	0.011%	77.862%
1857	OFFICE DEPOT IN	0.011%	77.873%
1858	BANK HAPOALIM B	0.011%	77.883%
1859	FRAPORT AG	0.011%	77.894%
1860	EIFPAGE SA	0.011%	77.905%
1861	PATTERSON COS INC COMMON STOCK USD.01	0.011%	77.916%
1862	VOLKSWAGEN AG	0.011%	77.927%
1863	INPEX CORPORATI	0.011%	77.937%
1864	LOJAS RENNER SA	0.011%	77.948%
1865	TRIMBLE INC COMMON STOCK	0.011%	77.959%
1866	DST SYST INC DE	0.011%	77.970%
1867	AARON S INC COMMON STOCK USD.5	0.011%	77.981%
1868	LEND LEASE CORP	0.011%	77.992%
1869	SUMITOMO RLTY&D	0.011%	78.002%
1870	MAJOR DRILLING	0.011%	78.013%
1871	NIPPON TEL&TEL	0.011%	78.024%
1872	MOSAIC CO	0.011%	78.035%
1873	J2 GLOBAL INC COMMON STOCK USD.01	0.011%	78.045%
1874	LCI INDUSTRIES COMMON STOCK USD.01	0.011%	78.056%
1875	MARUBENI CORP	0.011%	78.067%
1876	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.011%	78.077%
1877	INDITEX SA	0.011%	78.088%
1878	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.011%	78.099%
1879	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.011%	78.110%
1880	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.011%	78.120%
1881	WHITE MOUNTAINS	0.011%	78.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.011%	78.142%
1883	POPULAR INC COMMON STOCK USD.01	0.011%	78.152%
1884	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.011%	78.163%
1885	FOOT LOCKER INC COMMON STOCK USD.01	0.011%	78.174%
1886	BHARTI AIRTEL L	0.011%	78.185%
1887	ASSA ABLOY AB	0.011%	78.195%
1888	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.011%	78.206%
1889	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.011%	78.217%
1890	SWISS LIFE HLDG	0.011%	78.227%
1891	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	78.238%
1892	TEREX CORP	0.011%	78.248%
1893	SAFRAN SA	0.011%	78.259%
1894	FLOWERS FOODS INC COMMON STOCK USD.01	0.011%	78.270%
1895	SAPPI	0.011%	78.280%
1896	SAMSUNG ELEC-ME	0.011%	78.291%
1897	UTD RENTALS INC	0.011%	78.301%
1898	FEDERATED INVES	0.011%	78.312%
1899	ANSYS INC COMMON STOCK USD.01	0.011%	78.323%
1900	WOODWARD INC COMMON STOCK USD.00292	0.011%	78.333%
1901	ENVISION HEALTHCARE CORP COMMON STOCK	0.011%	78.344%
1902	ILG INC COMMON STOCK USD.01	0.011%	78.354%
1903	XILINX INC	0.011%	78.365%
1904	CES ENERGY SOLU	0.011%	78.375%
1905	SBM OFFSHORE NV	0.011%	78.386%
1906	JEAN COUTU GRP	0.011%	78.396%
1907	CUBESMART REIT USD.01	0.011%	78.407%
1908	KIA MOTORS CORP	0.011%	78.417%
1909	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.011%	78.428%
1910	FUJIFILM HLDGS	0.011%	78.438%
1911	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	78.449%
1912	TAIHEIYO CEMENT	0.011%	78.459%
1913	ASCENDAS REAL E	0.010%	78.470%
1914	DAIWA HOUSE IND	0.010%	78.480%
1915	LENOVO GROUP LT	0.010%	78.491%
1916	COMPASS GROUP P	0.010%	78.501%
1917	PINNACLE FOODS INC COMMON STOCK USD.01	0.010%	78.512%
1918	ONEOK INC COMPANY GUAR 02/22 4.25	0.010%	78.522%
1919	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.010%	78.533%
1920	PETROCHINA CO	0.010%	78.543%
1921	TDC A/S	0.010%	78.554%
1922	NITTO DENKO COR	0.010%	78.564%
1923	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.010%	78.574%
1924	XYLEM INC COMMON STOCK	0.010%	78.585%
1925	FISERV INC COMMON STOCK USD.01	0.010%	78.595%
1926	DS SMITH PLC	0.010%	78.606%
1927	IBERIABANK CORP	0.010%	78.616%
1928	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.010%	78.626%
1929	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.010%	78.637%
1930	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	78.647%
1931	YUM BRANDS INC COMMON STOCK	0.010%	78.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.010%	78.668%
1933	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.010%	78.679%
1934	INTL CONS AIRLI	0.010%	78.689%
1935	GALAPAGOS NV	0.010%	78.699%
1936	HONG KONG EXCHA	0.010%	78.710%
1937	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.010%	78.720%
1938	SAP AG	0.010%	78.731%
1939	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.010%	78.741%
1940	CYPRESS SEMICON	0.010%	78.751%
1941	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	78.762%
1942	GROWTHPOINT PRO	0.010%	78.772%
1943	SINGAPORE AIRLI	0.010%	78.782%
1944	GEBERIT AG-REG	0.010%	78.793%
1945	CBS CORP COMPANY GUAR 04/20 5.75	0.010%	78.803%
1946	SIGNATURE BANK COMMON STOCK USD.01	0.010%	78.813%
1947	AXA-UAP	0.010%	78.823%
1948	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.010%	78.834%
1949	WPX ENERGY INC COMMON STOCK	0.010%	78.844%
1950	BANCO BBPM SPA	0.010%	78.854%
1951	REDEFINE PROPER	0.010%	78.864%
1952	JAPAN TOBACCO I	0.010%	78.875%
1953	JAPAN RETAIL FU	0.010%	78.885%
1954	BOARDWALK REIT	0.010%	78.895%
1955	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.010%	78.905%
1956	PEGATRON CORP	0.010%	78.916%
1957	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.010%	78.926%
1958	WHIRLPOOL CORP	0.010%	78.936%
1959	SYSCO CORP COMMON STOCK USD1.0	0.010%	78.946%
1960	FREENET AG	0.010%	78.956%
1961	TECHNIPFMC PLC	0.010%	78.967%
1962	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	78.977%
1963	STORE CAPITAL CORP REIT USD.01	0.010%	78.987%
1964	LOWE S COS INC SR UNSECURED 09/25 3.375	0.010%	78.997%
1965	MICROSEMI	0.010%	79.007%
1966	ROYAL BANK OF SCOT SPON ADR ADR	0.010%	79.018%
1967	CTBC FINANCIAL	0.010%	79.028%
1968	SUMITOMO HEAVY	0.010%	79.038%
1969	POLARIS INDUSTR	0.010%	79.048%
1970	ONEOK INC	0.010%	79.058%
1971	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.010%	79.068%
1972	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.010%	79.079%
1973	INGENICO	0.010%	79.089%
1974	KERRY GROUP PLC	0.010%	79.099%
1975	MITSUBISHI MATE	0.010%	79.109%
1976	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.010%	79.119%
1977	EAST JAPAN RAIL	0.010%	79.129%
1978	GALAXY ENTERTAI	0.010%	79.139%
1979	CNH INDUSTRIAL	0.010%	79.149%
1980	RELX NV	0.010%	79.159%
1981	MORGAN STANLEY	0.010%	79.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	LEGG MASON INC COMMON STOCK USD.1	0.010%	79.179%
1983	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.010%	79.189%
1984	CIT GROUP INC COMMON STOCK USD.01	0.010%	79.199%
1985	DEUTSCHE BOERSE	0.010%	79.209%
1986	ISHIKAWAJIMA HA	0.010%	79.219%
1987	AUTOZONE INC 3.	0.010%	79.229%
1988	STANDARD LIFE P	0.010%	79.239%
1989	TERADATA CORP COMMON STOCK USD.01	0.010%	79.249%
1990	SONOVA HOLDING	0.010%	79.259%
1991	DEVON ENERGY CORP COMMON STOCK USD.1	0.010%	79.269%
1992	CNO FINANCIAL	0.010%	79.279%
1993	SEMPRA ENERGY COMMON STOCK	0.010%	79.289%
1994	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.010%	79.299%
1995	PPL CORPORATION	0.010%	79.309%
1996	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	79.319%
1997	WEX INC COMMON STOCK USD.01	0.010%	79.329%
1998	AVNET INC	0.010%	79.339%
1999	PERKINELMER INC COMMON STOCK USD1.0	0.010%	79.349%
2000	ECOLAB INC SR UNSECURED 12/21 4.35	0.010%	79.359%
2001	UNITED URBAN IN	0.010%	79.368%
2002	BID CORP LTD	0.010%	79.378%
2003	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.010%	79.388%
2004	WENDY S CO/THE COMMON STOCK USD.1	0.010%	79.398%
2005	MICRO FOCUS INT	0.010%	79.408%
2006	SANMINA CORP COMMON STOCK USD.01	0.010%	79.418%
2007	INDIABULLS HOUS	0.010%	79.428%
2008	GLOBAL PAYMENTS INC COMMON STOCK	0.010%	79.438%
2009	SPECTRIS PLC	0.010%	79.448%
2010	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.010%	79.458%
2011	AUTOZONE INC SR UNSECURED 01/23 2.875	0.010%	79.467%
2012	DTE ENERGY INC	0.010%	79.477%
2013	AMERICA MOVIL S	0.010%	79.487%
2014	BOSKALIS WESTMN	0.010%	79.497%
2015	BT GROUP PLC	0.010%	79.507%
2016	DYCOM INDUSTRIE	0.010%	79.517%
2017	OBAYASHI CORP	0.010%	79.526%
2018	EDISON INTERNATIONAL COMMON STOCK	0.010%	79.536%
2019	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.010%	79.546%
2020	ALFA SA DE CV	0.010%	79.556%
2021	FNB CORP COMMON STOCK USD.01	0.010%	79.566%
2022	HCL TECHNOLOGIE	0.010%	79.575%
2023	ABERDEEN TRUST	0.010%	79.585%
2024	BARNES GROUP INC COMMON STOCK USD.01	0.010%	79.595%
2025	HANKYU CORP	0.010%	79.605%
2026	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.010%	79.615%
2027	T&D HOLDINGS IN	0.010%	79.624%
2028	SHINHAN FIN GRO	0.010%	79.634%
2029	MIRVAC GROUP RE	0.010%	79.644%
2030	BIDVEST GROUP L	0.010%	79.654%
2031	UPL LTD	0.010%	79.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	HEINEKEN NV	0.010%	79.673%
2033	SKECHERS USA INC CL A COMMON STOCK USD.001	0.010%	79.683%
2034	SERVICE CORP IN	0.010%	79.693%
2035	DEUTSCHE WOHNEN	0.010%	79.702%
2036	OJI PAPER CO	0.010%	79.712%
2037	CHURCH & DWIGHT	0.010%	79.722%
2038	MAPFRE SA	0.010%	79.732%
2039	TWITTER INC COMMON STOCK USD.000005	0.010%	79.741%
2040	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.010%	79.751%
2041	CAMBREX CORP COMMON STOCK USD.1	0.010%	79.761%
2042	KIRBY CORP	0.010%	79.770%
2043	NOKIAN RENKAAT	0.010%	79.780%
2044	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.010%	79.790%
2045	EAGLE MATERIALS	0.010%	79.799%
2046	SUNOPTA INC COMMON STOCK	0.010%	79.809%
2047	EXELON GENERATI	0.010%	79.819%
2048	INTERMEDIATE CA	0.010%	79.829%
2049	SERVICEMASTER G	0.010%	79.838%
2050	CEMEX SA	0.010%	79.848%
2051	NETFLIX INC COMMON STOCK USD.001	0.010%	79.858%
2052	SYDBANK	0.010%	79.867%
2053	INVESTORS BANCORP INC COMMON STOCK USD.01	0.010%	79.877%
2054	DERWENT LONDON	0.010%	79.886%
2055	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	79.896%
2056	CREW ENERGY INC	0.010%	79.906%
2057	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.010%	79.915%
2058	ARTIS REAL ESTA	0.010%	79.925%
2059	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	79.935%
2060	SPARTAN ENERGY	0.010%	79.944%
2061	LITHIA MOTORS INC CL A COMMON STOCK	0.010%	79.954%
2062	CIRRUS LOGIC IN	0.010%	79.963%
2063	DELUXE CORP	0.010%	79.973%
2064	BANK OF IRELAND	0.010%	79.983%
2065	THYSSEN KRUPP A	0.010%	79.992%
2066	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.010%	80.002%
2067	YASKAWA ELEC CO	0.010%	80.011%
2068	LOCALIZA RENT A	0.010%	80.021%
2069	HELVETIA HOLDIN	0.010%	80.031%
2070	TEIJIN	0.010%	80.040%
2071	RPC GROUP	0.010%	80.050%
2072	SHAWCOR LTD	0.010%	80.059%
2073	CLOROX CO	0.010%	80.069%
2074	ADVANCED SEMICO	0.010%	80.078%
2075	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	80.088%
2076	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.010%	80.098%
2077	USG CORP	0.010%	80.107%
2078	SEB SA	0.010%	80.117%
2079	SKF AB - B SHAR	0.010%	80.126%
2080	HKT TRUST	0.010%	80.136%
2081	BEAZLEY PLC	0.009%	80.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	NORDSTROM INC	0.009%	80.155%
2083	KINGBOARD CHEMI	0.009%	80.164%
2084	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.009%	80.174%
2085	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.009%	80.183%
2086	BRENNTAG AG	0.009%	80.193%
2087	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.009%	80.202%
2088	UNIPER SE	0.009%	80.211%
2089	BONAVISTA ENERG	0.009%	80.221%
2090	NIKE INC SR UNSECURED 11/26 2.375	0.009%	80.230%
2091	LIXIL GROUP COR	0.009%	80.240%
2092	SIGNET JEWELERS	0.009%	80.249%
2093	AFLAC INC SR UNSECURED 06/23 3.625	0.009%	80.259%
2094	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.009%	80.268%
2095	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.009%	80.278%
2096	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.009%	80.287%
2097	HASBRO INC	0.009%	80.296%
2098	UMPQUA HOLDINGS CORP COMMON STOCK	0.009%	80.306%
2099	PREMIER GOLD MI	0.009%	80.315%
2100	ASSOCD BANC-COR	0.009%	80.325%
2101	REXNORD CORP COMMON STOCK USD.01	0.009%	80.334%
2102	NU SKIN ENTERPR	0.009%	80.344%
2103	HUSQVARNA AB -	0.009%	80.353%
2104	OLD NATIONAL BANCORP COMMON STOCK	0.009%	80.362%
2105	BECTON DICKINSO	0.009%	80.372%
2106	CREE INC COMMON STOCK USD.00125	0.009%	80.381%
2107	EXPRESS SCRIPTS	0.009%	80.391%
2108	CHINA MERCHANT	0.009%	80.400%
2109	BOOKER GROUP	0.009%	80.409%
2110	CABOT CORP	0.009%	80.419%
2111	SANDVINE COR-CA	0.009%	80.428%
2112	BANK OF THE OZARKS COMMON STOCK USD.01	0.009%	80.437%
2113	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.009%	80.447%
2114	PANDORA A/S	0.009%	80.456%
2115	BHP BILLITON FI	0.009%	80.465%
2116	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.009%	80.475%
2117	US Wire Order	0.009%	80.484%
2118	EQUITY COMMONWEALTH REIT USD.01	0.009%	80.494%
2119	KINGFISHER PLC	0.009%	80.503%
2120	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	80.512%
2121	PASON SYSTEMS I	0.009%	80.522%
2122	RELX PLC SPON ADR ADR	0.009%	80.531%
2123	IMI PLC	0.009%	80.540%
2124	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.009%	80.550%
2125	TATE & LYLE	0.009%	80.559%
2126	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.009%	80.568%
2127	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.009%	80.577%
2128	CONDUENT INC COMMON STOCK USD.01	0.009%	80.587%
2129	ACS, ACTIVIDADE	0.009%	80.596%
2130	CATALENT INC COMMON STOCK USD.01	0.009%	80.605%
2131	VOESTALPINE AG	0.009%	80.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	INTEL CORP SR UNSECURED 07/20 2.45	0.009%	80.624%
2133	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.009%	80.633%
2134	ENSTAR GROUP LT	0.009%	80.642%
2135	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.009%	80.652%
2136	ABBVIE INC SR UNSECURED 05/20 2.5	0.009%	80.661%
2137	WEC ENERGY GROU	0.009%	80.670%
2138	AT+T INC SR UNSECURED 02/21 2.8	0.009%	80.679%
2139	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.009%	80.689%
2140	KESKO	0.009%	80.698%
2141	BBA AVIATION	0.009%	80.707%
2142	MITSUBISHI GAS	0.009%	80.716%
2143	LIFEPOINT HOSPI	0.009%	80.726%
2144	AAC TECHNOLOGIE	0.009%	80.735%
2145	EUTELSAT COMMUN	0.009%	80.744%
2146	NOVOZYMES A/S	0.009%	80.753%
2147	LG TELECOM LTD	0.009%	80.763%
2148	BAJAJ FINSERV L	0.009%	80.772%
2149	MYLAN INC COMPANY GUAR 03/19 2.55	0.009%	80.781%
2150	GATX CORP	0.009%	80.790%
2151	CNPC (HONG KONG	0.009%	80.799%
2152	SINGAPORE TELEC	0.009%	80.808%
2153	KEYBANK NA/CLEV	0.009%	80.818%
2154	WEATHERFORD INT	0.009%	80.827%
2155	ANTOFAGASTA HLD	0.009%	80.836%
2156	KAO CORP	0.009%	80.845%
2157	COBHAM PLC	0.009%	80.854%
2158	DEUTSCHE TELEKO	0.009%	80.863%
2159	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.009%	80.873%
2160	XCEL ENERGY INC COMMON STOCK USD2.5	0.009%	80.882%
2161	WPP PLC	0.009%	80.891%
2162	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.009%	80.900%
2163	DOWNER EDI LTD	0.009%	80.909%
2164	KOBE STEEL	0.009%	80.918%
2165	ASB FINANCE LTD	0.009%	80.927%
2166	AURUBIS AG	0.009%	80.937%
2167	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.009%	80.946%
2168	KURARAY CO	0.009%	80.955%
2169	EVERSOURCE ENER	0.009%	80.964%
2170	KAWASAKI HEAVY	0.009%	80.973%
2171	ROYAL MAIL PLC-	0.009%	80.982%
2172	AXIS BANK	0.009%	80.991%
2173	CRANE CO	0.009%	81.000%
2174	AAREAL BANK AG	0.009%	81.009%
2175	CARLISLE COS IN	0.009%	81.019%
2176	KLX INC COMMON STOCK USD.01	0.009%	81.028%
2177	SUBSEA 7 SA	0.009%	81.037%
2178	BELDEN INC COMMON STOCK USD.01	0.009%	81.046%
2179	DAIWA SECURITIE	0.009%	81.055%
2180	ROGERS SUGAR IN	0.009%	81.064%
2181	HUHTAMAKI OY	0.009%	81.073%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	AGF MGMT LTD CL	0.009%	81.082%
2183	LOGAN PROPERTY	0.009%	81.091%
2184	CLOSE BROS GROU	0.009%	81.100%
2185	PURE INDUSTRIAL	0.009%	81.109%
2186	INMARSAT PLC	0.009%	81.118%
2187	WHEELOCK & COMP	0.009%	81.127%
2188	MAXIM INTEGRATE	0.009%	81.136%
2189	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	81.145%
2190	COGECO INC COMMON STOCK	0.009%	81.154%
2191	VONOVIA SE	0.009%	81.163%
2192	SUMITOMO MITSUI	0.009%	81.172%
2193	WHARF(HLDGS)	0.009%	81.181%
2194	FINISAR CORPORATION COMMON STOCK USD.001	0.009%	81.190%
2195	CHINA INSURANCE	0.009%	81.199%
2196	NICHIREI CORP	0.009%	81.208%
2197	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.009%	81.217%
2198	CLEAN HARBOR IN	0.009%	81.226%
2199	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.009%	81.235%
2200	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.009%	81.244%
2201	ITT INC COMMON STOCK USD1.0	0.009%	81.253%
2202	IDEX CORP	0.009%	81.262%
2203	EXPERIAN PLC	0.009%	81.271%
2204	ACI WORLDWIDE INC COMMON STOCK USD.005	0.009%	81.280%
2205	NETSCOUT SYSTEMS	0.009%	81.289%
2206	HOME BANCSHARES INC COMMON STOCK USD.01	0.009%	81.298%
2207	PROXIMUS	0.009%	81.307%
2208	ORIGIN ENERGY L	0.009%	81.316%
2209	NEW YORK TIMES	0.009%	81.325%
2210	MITSUI CHEMICAL	0.009%	81.334%
2211	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.009%	81.343%
2212	H.B. FULLER CO. COMMON STOCK USD1.0	0.009%	81.352%
2213	CITRIX SYSTEMS	0.009%	81.361%
2214	TRAVIS PERKINS	0.009%	81.370%
2215	VIASAT INC COMMON STOCK USD.0001	0.009%	81.379%
2216	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.009%	81.388%
2217	CHEUNG KONG PRO	0.009%	81.396%
2218	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	81.405%
2219	Dongbu Insuranc	0.009%	81.414%
2220	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	81.423%
2221	COLRUYT SA	0.009%	81.432%
2222	HCA HEALTHCARE INC COMMON STOCK USD.01	0.009%	81.441%
2223	AMERIPRISE FINA	0.009%	81.450%
2224	SUNRISE COMMUNC	0.009%	81.459%
2225	FURUKAWA ELECTR	0.009%	81.467%
2226	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	81.476%
2227	GRACO INC COMMON STOCK USD1.0	0.009%	81.485%
2228	FONCIERE DES RE	0.009%	81.494%
2229	INCITEC PIVOT	0.009%	81.503%
2230	GOLD FIELDS LTD SPONS ADR ADR	0.009%	81.512%
2231	CAP GEMINI	0.009%	81.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	MCKESSON CORP SR UNSECURED 03/21 4.75	0.009%	81.529%
2233	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.009%	81.538%
2234	CORESITE REALTY CORP REIT USD.01	0.009%	81.547%
2235	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.009%	81.556%
2236	BRP INC/CA- SUB	0.009%	81.565%
2237	FEDEX CORP COMPANY GUAR 01/24 4	0.009%	81.573%
2238	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.009%	81.582%
2239	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	81.591%
2240	CATHAY FINANCA	0.009%	81.600%
2241	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.009%	81.609%
2242	SILGAN HLDGS	0.009%	81.618%
2243	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.009%	81.626%
2244	LAZARD LTD CL A COMMON STOCK USD.01	0.009%	81.635%
2245	DAIKIN INDUSTRI	0.009%	81.644%
2246	BCO BRADESCO SA	0.009%	81.653%
2247	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.009%	81.661%
2248	CANACOL ENERGY	0.009%	81.670%
2249	FIRST INDL REAL	0.009%	81.679%
2250	PUBLIC SERVICE	0.009%	81.688%
2251	SINCLAIR BROADC	0.009%	81.696%
2252	SHERWIN WILLIAM	0.009%	81.705%
2253	BERENDSEN PLC	0.009%	81.714%
2254	Atlantia SpA	0.009%	81.723%
2255	ANIXTER INTL IN	0.009%	81.731%
2256	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.009%	81.740%
2257	SHIMAO PROPERTY	0.009%	81.749%
2258	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	81.757%
2259	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.009%	81.766%
2260	RENTOKIL INITIA	0.009%	81.775%
2261	SEKISUI HOUSE	0.009%	81.783%
2262	INDOFOODS SUKSE	0.009%	81.792%
2263	SAMSUNG FIRE &	0.009%	81.801%
2264	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.009%	81.809%
2265	DARDEN RESTAURA	0.009%	81.818%
2266	CNOOC LTD	0.009%	81.827%
2267	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.009%	81.835%
2268	HILLENBRAND INC COMMON STOCK	0.009%	81.844%
2269	COUSINS PROPERTIES INC REIT USD1.0	0.009%	81.853%
2270	ILLINOIS TOOL W	0.009%	81.861%
2271	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	81.870%
2272	DISCOVERY HLDGS	0.009%	81.878%
2273	HUMANA INC SR UNSECURED 10/24 3.85	0.009%	81.887%
2274	BIOGEN INC SR UNSECURED 09/22 3.625	0.009%	81.896%
2275	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.009%	81.904%
2276	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.009%	81.913%
2277	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.009%	81.922%
2278	SNYDERS LANCE INC COMMON STOCK USD.833	0.009%	81.930%
2279	CHINA RESOURCES	0.009%	81.939%
2280	PROCTER & GAMBL	0.009%	81.947%
2281	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	81.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.009%	81.965%
2283	MAN STRATEGIC H	0.009%	81.973%
2284	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.009%	81.982%
2285	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.009%	81.990%
2286	PORSCHE AUTOMOB	0.009%	81.999%
2287	SUNSTONE HOTEL	0.009%	82.007%
2288	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.009%	82.016%
2289	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	82.024%
2290	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.009%	82.033%
2291	SHINHAN FINANCI	0.009%	82.041%
2292	MICHAEL KORS HO	0.009%	82.050%
2293	KLA TENCOR CORP COMMON STOCK USD.001	0.009%	82.059%
2294	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.009%	82.067%
2295	AKBANK TAS	0.009%	82.076%
2296	MB FINANCIAL INC COMMON STOCK USD.01	0.009%	82.084%
2297	DOMTAR CORP USD	0.009%	82.093%
2298	FLS INDUSTRIES	0.009%	82.101%
2299	TOKYO ELECTRON	0.009%	82.110%
2300	MOODY S CORP COMMON STOCK USD.01	0.009%	82.118%
2301	WW GRAINGER INC	0.008%	82.127%
2302	AGT FOOD AND IN	0.008%	82.135%
2303	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	82.144%
2304	KLONDEX MINES L	0.008%	82.152%
2305	SUNTEC REIT	0.008%	82.160%
2306	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	82.169%
2307	PAYSAFE GROUP P	0.008%	82.177%
2308	INVESTEC PLC	0.008%	82.186%
2309	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	82.194%
2310	PARTNERS GROUP	0.008%	82.203%
2311	MEGA FINANCIAL	0.008%	82.211%
2312	BENDIGO AND ADE	0.008%	82.220%
2313	OCEANEERING INT	0.008%	82.228%
2314	GRUPO AEROPORTU	0.008%	82.236%
2315	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	82.245%
2316	VISHAY INTERTEC	0.008%	82.253%
2317	WPP PLC SPONSORED ADR ADR	0.008%	82.262%
2318	TELEFLEX INC COMMON STOCK USD1.0	0.008%	82.270%
2319	HP INC SR UNSECURED 06/21 4.3	0.008%	82.279%
2320	OC OERLIKON COR	0.008%	82.287%
2321	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	82.295%
2322	ORIX CORP	0.008%	82.304%
2323	SURGE ENERGY IN	0.008%	82.312%
2324	AGILE PROPERTY	0.008%	82.321%
2325	BANK OF QUEENSL	0.008%	82.329%
2326	STOREBRAND ASA	0.008%	82.338%
2327	ASML HOLDING NV	0.008%	82.346%
2328	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.008%	82.354%
2329	TAUBMAN CENTERS INC REIT USD.01	0.008%	82.363%
2330	FOMENTO ECON ME	0.008%	82.371%
2331	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	82.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	MASONITE INTERNATIONAL CORP COMMON STOCK	0.008%	82.388%
2333	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.008%	82.396%
2334	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	82.405%
2335	DOVER CORP SR UNSECURED 11/25 3.15	0.008%	82.413%
2336	MICROCHIP TECHN	0.008%	82.421%
2337	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	82.430%
2338	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	82.438%
2339	SHAFTESBURY	0.008%	82.446%
2340	ICADE	0.008%	82.455%
2341	DISH NETWORK	0.008%	82.463%
2342	ELECTROCOMPONEN	0.008%	82.471%
2343	EBAY INC 3.45%	0.008%	82.480%
2344	DAINIPPON INK&C	0.008%	82.488%
2345	CAMPBELL SOUP C	0.008%	82.496%
2346	CARTER S INC COMMON STOCK USD.01	0.008%	82.505%
2347	TCF FINL CORP	0.008%	82.513%
2348	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.008%	82.521%
2349	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	82.530%
2350	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.008%	82.538%
2351	CABOT OIL & GAS	0.008%	82.546%
2352	PT BANK CENTRAL	0.008%	82.555%
2353	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	82.563%
2354	MIZUHO BANK LTD	0.008%	82.571%
2355	CHINA SHENHUA E	0.008%	82.579%
2356	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	82.588%
2357	PROASSURANCE CORP COMMON STOCK USD.01	0.008%	82.596%
2358	LINCOLN ELEC HL	0.008%	82.604%
2359	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.008%	82.613%
2360	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	82.621%
2361	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.008%	82.629%
2362	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.008%	82.637%
2363	SUNNY OPTICAL T	0.008%	82.646%
2364	ADVANCE RESIDEN	0.008%	82.654%
2365	WIENERBERGER AG	0.008%	82.662%
2366	TATTS GROUP LTD	0.008%	82.670%
2367	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.008%	82.679%
2368	TIMKEN CO	0.008%	82.687%
2369	BANK OF HAWAII CORP COMMON STOCK USD.01	0.008%	82.695%
2370	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.008%	82.703%
2371	DILLARD DEPT ST	0.008%	82.712%
2372	COMMERCIAL METALS CO COMMON STOCK USD.01	0.008%	82.720%
2373	METSO OYJ	0.008%	82.728%
2374	CONVERGYS CORP COMMON STOCK	0.008%	82.736%
2375	ALSTOM	0.008%	82.745%
2376	WEBMD HEALTH CORP COMMON STOCK USD.01	0.008%	82.753%
2377	BCO DO BRASIL S	0.008%	82.761%
2378	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	82.769%
2379	TOKYU FUDOSAN H	0.008%	82.777%
2380	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	82.786%
2381	ASTRA INTERNATI	0.008%	82.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	TRANSOCEAN LTD	0.008%	82.802%
2383	STARWOOD WAYPOINT HOMES REIT USD.01	0.008%	82.810%
2384	ECHOSTAR CORP A COMMON STOCK USD.001	0.008%	82.818%
2385	ITAU UNIBANCO H SPON PRF ADR	0.008%	82.826%
2386	METRO WHOLESALE	0.008%	82.835%
2387	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.008%	82.843%
2388	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.008%	82.851%
2389	ACCOR	0.008%	82.859%
2390	VARIAN MEDICAL	0.008%	82.867%
2391	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.008%	82.875%
2392	GUYANA GOLDFIEL	0.008%	82.884%
2393	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	82.892%
2394	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.008%	82.900%
2395	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.008%	82.908%
2396	TRELLEBORG AB	0.008%	82.916%
2397	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	82.924%
2398	LIFE STORAGE INC REIT USD.01	0.008%	82.932%
2399	KAPSTONE PAPER	0.008%	82.940%
2400	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	82.948%
2401	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.008%	82.957%
2402	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.008%	82.965%
2403	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.008%	82.973%
2404	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.008%	82.981%
2405	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.008%	82.989%
2406	CALATLANTIC GRO	0.008%	82.997%
2407	TETRA TECH INC COMMON STOCK USD.01	0.008%	83.005%
2408	EQUITABLE GROUP	0.008%	83.013%
2409	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.008%	83.021%
2410	OMRON CORP	0.008%	83.029%
2411	BAYER MOTOREN W	0.008%	83.037%
2412	ASPEN INSURANCE	0.008%	83.045%
2413	WATERS CORP	0.008%	83.053%
2414	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	83.061%
2415	DIGITALGLOBE INC COMMON STOCK USD.001	0.008%	83.069%
2416	MEXICHEM SAB DE	0.008%	83.077%
2417	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.008%	83.085%
2418	CIENA CORP COMMON STOCK USD.01	0.008%	83.093%
2419	CEMEX SA	0.008%	83.102%
2420	ROSS STORES INC	0.008%	83.110%
2421	HYUNDAI ENG & C	0.008%	83.118%
2422	58.COM INC ADR ADR	0.008%	83.126%
2423	MINTH GROUP LTD	0.008%	83.134%
2424	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	83.142%
2425	KENNAMETAL INC COMMON STOCK USD1.25	0.008%	83.150%
2426	HANKOOK TIRE CO	0.008%	83.158%
2427	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.008%	83.166%
2428	KONICA MINOLTA	0.008%	83.174%
2429	UNI-PRESIDENT E	0.008%	83.182%
2430	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	83.190%
2431	APACHE CORP COMMON STOCK USD.625	0.008%	83.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	BARLOWORLD LTD	0.008%	83.206%
2433	UBS GROUP	0.008%	83.214%
2434	WILLIAM DEMANT	0.008%	83.222%
2435	ON ASSIGNMENT INC COMMON STOCK USD.01	0.008%	83.229%
2436	TREVALI MINING	0.008%	83.237%
2437	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.008%	83.245%
2438	SPARK NEW ZEA	0.008%	83.253%
2439	HANWHA CHEMICAL	0.008%	83.261%
2440	EMPIRE STATE RE	0.008%	83.269%
2441	CAPITAMALL TRUS	0.008%	83.277%
2442	FORTUM OYJ	0.008%	83.285%
2443	COOPER TIRE&RUB	0.008%	83.293%
2444	GAM HOLDING LTD	0.008%	83.301%
2445	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	83.309%
2446	RSP PERMIAN INC COMMON STOCK USD.01	0.008%	83.317%
2447	AMER SPORTS OYJ	0.008%	83.325%
2448	FLOWSERVE CORP COMMON STOCK USD1.25	0.008%	83.333%
2449	WILLIAM HILL PL	0.008%	83.341%
2450	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	83.349%
2451	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.008%	83.357%
2452	T GARANTI BANKA	0.008%	83.365%
2453	TRANSALTA RENEW	0.008%	83.373%
2454	CHINA COMMUNICA	0.008%	83.381%
2455	ENERSYS COMMON STOCK USD.01	0.008%	83.389%
2456	ALPS ELECTRIC C	0.008%	83.396%
2457	FERROVIAL SA	0.008%	83.404%
2458	INTERDIGITAL IN	0.008%	83.412%
2459	EXELON CORP SR UNSECURED 12/20 5.15	0.008%	83.420%
2460	STAR ENTERTAINM	0.008%	83.428%
2461	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.008%	83.436%
2462	PARAMOUNT GROUP INC REIT USD.01	0.008%	83.444%
2463	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.008%	83.452%
2464	DREAM GLOBAL RE	0.008%	83.460%
2465	NASDAQ INC SR UNSECURED 01/20 5.55	0.008%	83.468%
2466	AVERY DENNISON	0.008%	83.475%
2467	ORIX JREIT INC	0.008%	83.483%
2468	O'REILLY AUTOMO	0.008%	83.491%
2469	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.008%	83.499%
2470	LG CORP	0.008%	83.507%
2471	MAXIMUS INC COMMON STOCK	0.008%	83.515%
2472	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.008%	83.523%
2473	SHOPRITE HLDGS	0.008%	83.531%
2474	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.008%	83.538%
2475	mitsui mining &	0.008%	83.546%
2476	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.008%	83.554%
2477	NIPPON MEAT PAC	0.008%	83.562%
2478	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.008%	83.570%
2479	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.008%	83.578%
2480	SAIPEM SPA	0.008%	83.585%
2481	BUCHER IND-REGD	0.008%	83.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	KINAXIS INC	0.008%	83.601%
2483	TRI POINTE GROUP INC COMMON STOCK USD.01	0.008%	83.609%
2484	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	83.617%
2485	CHINA LIFE INS	0.008%	83.624%
2486	AT+T INC SR UNSECURED 02/21 4.6	0.008%	83.632%
2487	THK CO	0.008%	83.640%
2488	MILLICOM INTL C	0.008%	83.648%
2489	SUMITOMO RUBBER	0.008%	83.656%
2490	GERRESHEIMER GR	0.008%	83.663%
2491	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.008%	83.671%
2492	INTU PROPERTIES	0.008%	83.679%
2493	HERMAN MILLER I	0.008%	83.687%
2494	VALVOLINE INC COMMON STOCK USD.01	0.008%	83.695%
2495	UBM PLC	0.008%	83.702%
2496	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	83.710%
2497	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	83.718%
2498	ALACER GOLD COR	0.008%	83.726%
2499	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.008%	83.733%
2500	J + J SNACK FOODS CORP COMMON STOCK	0.008%	83.741%
2501	PROGRESS ENERGY	0.008%	83.749%
2502	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.008%	83.757%
2503	HITACHI CONST M	0.008%	83.764%
2504	CERNER CORP	0.008%	83.772%
2505	CHORUS AVIATION	0.008%	83.780%
2506	ELECTROLUX AB-S	0.008%	83.787%
2507	KEPPEL CORP	0.008%	83.795%
2508	CHILDRENS PLACE	0.008%	83.803%
2509	HELEN OF TROY C	0.008%	83.811%
2510	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.008%	83.818%
2511	EVERCORE PARTNE	0.008%	83.826%
2512	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	83.834%
2513	LENNAR CORP 4.7	0.008%	83.842%
2514	HENGAN INTL	0.008%	83.849%
2515	FIRST FINANCIAL	0.008%	83.857%
2516	MSC INDUSTRIAL	0.008%	83.865%
2517	NVR INC COMMON STOCK USD.01	0.008%	83.872%
2518	STERLING BANCORP/DE COMMON STOCK USD.01	0.008%	83.880%
2519	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	83.888%
2520	LUCARA DIAMOND	0.008%	83.895%
2521	ALEXANDER + BALDWIN INC COMMON STOCK	0.008%	83.903%
2522	MEREDITH CORP	0.008%	83.911%
2523	CENTAMIN PLC	0.008%	83.918%
2524	PRICESMART INC	0.008%	83.926%
2525	COMPAL ELECTRON	0.008%	83.934%
2526	OAO GAZPROM-SPO	0.008%	83.941%
2527	SEVERN TRENT	0.008%	83.949%
2528	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	83.957%
2529	GATX CORP	0.008%	83.965%
2530	HEALTHSOUTH CORP COMMON STOCK USD.01	0.008%	83.972%
2531	mitsui osk line	0.008%	83.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.008%	83.987%
2533	ENGHOUSE SYSTEM	0.008%	83.995%
2534	HINDALCO INDS	0.008%	84.003%
2535	LEGRAND SA	0.008%	84.010%
2536	KYOCERA CORP	0.008%	84.018%
2537	COPART INC	0.008%	84.026%
2538	JAPAN PRIME REA	0.008%	84.033%
2539	UBE INDUSTRIES	0.008%	84.041%
2540	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	84.048%
2541	WALKER + DUNLOP INC COMMON STOCK	0.008%	84.056%
2542	TRIBUNE MEDIA C	0.008%	84.064%
2543	TELENOR AS	0.008%	84.071%
2544	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.008%	84.079%
2545	DAVE & BUSTER'S	0.008%	84.087%
2546	SAMSUNG SDI CO	0.008%	84.094%
2547	VF CORP	0.008%	84.102%
2548	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	84.109%
2549	TERNA RETE ELET	0.008%	84.117%
2550	RICOH CO	0.008%	84.124%
2551	PLASTIC OMNIUM	0.008%	84.132%
2552	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.008%	84.140%
2553	IG GROUP HLDGS	0.008%	84.147%
2554	TEMENOS GROUP A	0.008%	84.155%
2555	TRUSTMARK CORP COMMON STOCK	0.008%	84.162%
2556	GREENE KING	0.008%	84.170%
2557	LEONI AG	0.008%	84.177%
2558	LITE-ON TECHNOL	0.008%	84.185%
2559	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	84.192%
2560	DAIWAHOUSE RE	0.007%	84.200%
2561	LITTELFUSE INC COMMON STOCK USD.01	0.007%	84.207%
2562	TIVO CORP COMMON STOCK USD.001	0.007%	84.215%
2563	CDW CORP/DE COMMON STOCK USD.01	0.007%	84.222%
2564	SEMICONDUCTOR M	0.007%	84.230%
2565	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	84.237%
2566	ACCIONA SA	0.007%	84.245%
2567	WARTSILA OYJ AB	0.007%	84.252%
2568	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.007%	84.260%
2569	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.007%	84.267%
2570	BARRY CALLEBAUT	0.007%	84.275%
2571	KERING	0.007%	84.282%
2572	HECLA MINING CO	0.007%	84.290%
2573	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	84.297%
2574	MERCURY GENERAL	0.007%	84.304%
2575	ANGLOVAAL INDS	0.007%	84.312%
2576	CRODA INTERNATI	0.007%	84.319%
2577	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.007%	84.327%
2578	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.007%	84.334%
2579	GRAHAM HOLDINGS	0.007%	84.342%
2580	CARPENTER TECH	0.007%	84.349%
2581	JM AB	0.007%	84.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.007%	84.364%
2583	BLOCK(H&R)INC	0.007%	84.371%
2584	CVB FINANCIAL CORP COMMON STOCK	0.007%	84.379%
2585	JUPITER PLC	0.007%	84.386%
2586	IMPERIAL HOLDIN	0.007%	84.393%
2587	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	84.401%
2588	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.007%	84.408%
2589	PDC ENERGY INC COMMON STOCK USD.01	0.007%	84.416%
2590	ELECTR DE FRANC	0.007%	84.423%
2591	WALGREEN BOOTS	0.007%	84.430%
2592	SEIKO EPSON COR	0.007%	84.438%
2593	SUMITOMO METAL	0.007%	84.445%
2594	BRANDYWINE REAL	0.007%	84.453%
2595	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	84.460%
2596	WAJAX CORP	0.007%	84.467%
2597	PRA HEALTH SCIE	0.007%	84.475%
2598	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.007%	84.482%
2599	PIEDMONT OFFICE	0.007%	84.489%
2600	OWENS-ILLINOIS	0.007%	84.497%
2601	OTSUKA HLDGS CO	0.007%	84.504%
2602	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	84.512%
2603	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.007%	84.519%
2604	CENTRAL JAPAN R	0.007%	84.526%
2605	SPIRIT REALTY CAPITAL INC REIT USD.01	0.007%	84.534%
2606	THE FOSCHINI GR	0.007%	84.541%
2607	MCCORMICK & CO	0.007%	84.548%
2608	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.007%	84.556%
2609	GERDAU SA SIDER	0.007%	84.563%
2610	APERAM SA	0.007%	84.570%
2611	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	84.578%
2612	FIRSTCASH INC COMMON STOCK USD.01	0.007%	84.585%
2613	ENTERGY CORP	0.007%	84.592%
2614	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.007%	84.600%
2615	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.007%	84.607%
2616	MSA SAFETY INC COMMON STOCK	0.007%	84.614%
2617	BK MANDIRI	0.007%	84.622%
2618	RENASANT CORP COMMON STOCK USD5.0	0.007%	84.629%
2619	AUTOCANADA INC	0.007%	84.636%
2620	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	84.644%
2621	BODYCOTE PLC	0.007%	84.651%
2622	HANWHA CORP	0.007%	84.658%
2623	HYUNDAI MARINE&	0.007%	84.666%
2624	SOUTH STATE CORP COMMON STOCK USD2.5	0.007%	84.673%
2625	IWG PLC	0.007%	84.680%
2626	COCA-COLA WEST	0.007%	84.687%
2627	HELMERICH & PAY	0.007%	84.695%
2628	PAINTED PONY EN	0.007%	84.702%
2629	TOTAL ENERGY SE	0.007%	84.709%
2630	MERCK KGAA	0.007%	84.716%
2631	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	84.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	ORPEA	0.007%	84.731%
2633	ABM INDUSTRIES INC COMMON STOCK USD.01	0.007%	84.738%
2634	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.007%	84.745%
2635	TRUWORTHS INTER	0.007%	84.753%
2636	KELLOGG CO	0.007%	84.760%
2637	UNIVAR INC COMMON STOCK USD.01	0.007%	84.767%
2638	PUBLICIS GROUPE	0.007%	84.774%
2639	PSEG POWER	0.007%	84.782%
2640	QUANTA COMPUTER	0.007%	84.789%
2641	LG CABLE &MCHY	0.007%	84.796%
2642	SBI HOLDINGS IN	0.007%	84.803%
2643	WESCO INTERNATI	0.007%	84.810%
2644	ALTUS GROUP LTD	0.007%	84.818%
2645	UNITED UTILITIE	0.007%	84.825%
2646	RLI CORP COMMON STOCK USD1.0	0.007%	84.832%
2647	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.007%	84.839%
2648	TARO PHARMACEUT	0.007%	84.846%
2649	FRESH DEL MONTE	0.007%	84.854%
2650	II VI INC COMMON STOCK	0.007%	84.861%
2651	SOUTH32 LTD	0.007%	84.868%
2652	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.007%	84.875%
2653	ICICI BANK LTD	0.007%	84.882%
2654	SIENNA SENIOR L	0.007%	84.889%
2655	CHINA GOLD INTL	0.007%	84.897%
2656	CAPSTONE MINING	0.007%	84.904%
2657	RED ELECTRICA C	0.007%	84.911%
2658	AMEREN CORP	0.007%	84.918%
2659	MONDI LTD	0.007%	84.925%
2660	VERINT SYSTEMS	0.007%	84.932%
2661	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	84.940%
2662	GLACIER BANCORP INC COMMON STOCK USD.01	0.007%	84.947%
2663	CRACKER BARREL	0.007%	84.954%
2664	CREDICORP	0.007%	84.961%
2665	WOOLWORTHS LTD	0.007%	84.968%
2666	ESTEE LAUDER CO	0.007%	84.975%
2667	BNK FINANCIAL G	0.007%	84.982%
2668	KAZAKHMYS PLC	0.007%	84.989%
2669	BHARAT FORGE LT	0.007%	84.996%
2670	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	85.004%
2671	ENERSIS SA	0.007%	85.011%
2672	BONTERRA ENERGY	0.007%	85.018%
2673	NATIONAL GENERA	0.007%	85.025%
2674	HYDRO ONE LTD	0.007%	85.032%
2675	J FRONT RETAILI	0.007%	85.039%
2676	TELETECH HOLDIN	0.007%	85.046%
2677	NEDCOR LTD ZAR1	0.007%	85.053%
2678	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	85.060%
2679	MATTEL INC COMMON STOCK USD1.0	0.007%	85.067%
2680	AKORN INC COMMON STOCK	0.007%	85.074%
2681	GREAT WALL AUTO	0.007%	85.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	FERROGLOBE PLC	0.007%	85.089%
2683	ARISTOCRAT LEIS	0.007%	85.096%
2684	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.103%
2685	SKYWEST INC COMMON STOCK	0.007%	85.110%
2686	WORTHINGTON IND	0.007%	85.117%
2687	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.007%	85.124%
2688	MITSUBISHI UJF	0.007%	85.131%
2689	BRILLIANCE CHIN	0.007%	85.138%
2690	BCA POP EMILIA	0.007%	85.145%
2691	BT GROUP PLC SPON ADR ADR	0.007%	85.152%
2692	HENNES & MAURIT	0.007%	85.159%
2693	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.007%	85.166%
2694	SWEDEN GOVERNEN	0.007%	85.173%
2695	QISDA CORP	0.007%	85.180%
2696	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	85.187%
2697	UNIPOLSAI SPA	0.007%	85.194%
2698	IROBOT CORP	0.007%	85.201%
2699	EASTGROUP PROPERTIES INC REIT	0.007%	85.208%
2700	RALPH LAUREN CORP COMMON STOCK USD.01	0.007%	85.215%
2701	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.007%	85.222%
2702	BANKINTER SA	0.007%	85.229%
2703	ANHUI CONCH CEM	0.007%	85.236%
2704	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.007%	85.243%
2705	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	85.250%
2706	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.007%	85.257%
2707	TULLOW OIL PLC	0.007%	85.264%
2708	QUALICORP SA	0.007%	85.271%
2709	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.007%	85.278%
2710	ATLAS COPCO AB-	0.007%	85.285%
2711	YOKOGAWA ELECTR	0.007%	85.292%
2712	FLETCHER BUILDI	0.007%	85.299%
2713	KONE OYJ	0.007%	85.306%
2714	OMNICOM GROUP I	0.007%	85.313%
2715	DENKI KAGAKU KO	0.007%	85.320%
2716	E L FINL CORP L	0.007%	85.326%
2717	HANG LUNG PROPE	0.007%	85.333%
2718	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.007%	85.340%
2719	COSCO PACIFIC	0.007%	85.347%
2720	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.007%	85.354%
2721	PAYCHEX INC	0.007%	85.361%
2722	TENNECO AUTOMOT	0.007%	85.368%
2723	HYUNDAI STEEL C	0.007%	85.375%
2724	MARUTI SUZUKI	0.007%	85.382%
2725	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.007%	85.389%
2726	WANT WANT CHINA	0.007%	85.396%
2727	HAYS	0.007%	85.403%
2728	NAVER CORP	0.007%	85.409%
2729	NKT HOLDING A/S	0.007%	85.416%
2730	VIFOR PHARMA AG	0.007%	85.423%
2731	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	85.430%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	BANCORPSOUTH INC COMMON STOCK USD2.5	0.007%	85.437%
2733	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.007%	85.444%
2734	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	85.451%
2735	GARTNER GROUP I	0.007%	85.458%
2736	SWIRE PACIFIC	0.007%	85.464%
2737	A.P. MOLLER-MAE	0.007%	85.471%
2738	BUNZL PLC	0.007%	85.478%
2739	TULLETT PREBON	0.007%	85.485%
2740	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.007%	85.492%
2741	PGE POLSKA GRUP	0.007%	85.499%
2742	CASINO GUICH-PE	0.007%	85.506%
2743	VEOLIA ENVIRONM	0.007%	85.512%
2744	HOWDEN JOINERY	0.007%	85.519%
2745	BANNER CORPORATION COMMON STOCK USD.01	0.007%	85.526%
2746	NIPPON PROLOGIS	0.007%	85.533%
2747	SEABOARD CORP COMMON STOCK USD1.0	0.007%	85.540%
2748	ULVAC INC.	0.007%	85.547%
2749	MEDIASET	0.007%	85.553%
2750	NINE DRAGONS PA	0.007%	85.560%
2751	SIMS GROUP LTD	0.007%	85.567%
2752	CH ROBINSON WOR	0.007%	85.574%
2753	TIGER BRANDS	0.007%	85.581%
2754	CARS.COM INC COMMON STOCK USD.01	0.007%	85.587%
2755	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.594%
2756	TABCORP HLDGS L	0.007%	85.601%
2757	FASTENAL	0.007%	85.608%
2758	CARGOTEC CORP-B	0.007%	85.615%
2759	EXTENDICARE INC	0.007%	85.621%
2760	RESILIENT REIT	0.007%	85.628%
2761	HOPE BANCORP INC COMMON STOCK USD.001	0.007%	85.635%
2762	ALTIUS MINERALS	0.007%	85.642%
2763	EVONIK INDUSTRI	0.007%	85.649%
2764	RBC BEARINGS INC COMMON STOCK USD.01	0.007%	85.655%
2765	ITRON INC	0.007%	85.662%
2766	KEMPER CORP COMMON STOCK USD.1	0.007%	85.669%
2767	HRG GROUP INC COMMON STOCK USD.01	0.007%	85.676%
2768	ELECTRONICS	0.007%	85.683%
2769	JAPAN HOTEL REI	0.007%	85.689%
2770	ORION CORP	0.007%	85.696%
2771	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	85.703%
2772	PRYSMIAN SPA CO	0.007%	85.710%
2773	EDENRED	0.007%	85.716%
2774	PEAB AB	0.007%	85.723%
2775	SABINA SILVER C	0.007%	85.730%
2776	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	85.737%
2777	OTP BANK PLC	0.007%	85.743%
2778	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	85.750%
2779	RAIA DROGASIL S	0.007%	85.757%
2780	CMS ENERGY CORP	0.007%	85.764%
2781	YUE YUEN INDUST	0.007%	85.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	FORTUNA SILVER MINES INC COMMON STOCK	0.007%	85.777%
2783	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.007%	85.784%
2784	SEMBCORP INDUST	0.007%	85.790%
2785	TRINSEO SA	0.007%	85.797%
2786	SAP SE SPONSORED ADR ADR	0.007%	85.804%
2787	LOOMIS AB	0.007%	85.811%
2788	AMBEV SA	0.007%	85.817%
2789	CAPITACOMMERCIA	0.007%	85.824%
2790	LIC HOUSING FIN	0.007%	85.831%
2791	FAMILYMART CO	0.007%	85.837%
2792	MALAYAN BKG BHD	0.007%	85.844%
2793	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	85.851%
2794	TOPBUILD CORP COMMON STOCK	0.007%	85.857%
2795	RANGE RESOURCES CORP COMMON STOCK USD.01	0.007%	85.864%
2796	KGHM POLSKA MIE	0.007%	85.871%
2797	CHINA GAS HOLDI	0.007%	85.877%
2798	CHINA RESOURCES	0.007%	85.884%
2799	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.007%	85.891%
2800	SINO BIOPHAMACE	0.007%	85.897%
2801	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	85.904%
2802	BANK OF COMMUNI	0.007%	85.911%
2803	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	85.917%
2804	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	85.924%
2805	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	85.931%
2806	HEICO CORP CLASS A COMMON STOCK USD.01	0.007%	85.937%
2807	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	85.944%
2808	BADGER DAYLIGHT	0.007%	85.951%
2809	HERMES INTL	0.007%	85.957%
2810	ASML HOLDING NV	0.007%	85.964%
2811	HASEKO CORP	0.007%	85.970%
2812	ASAHI BREWERIES	0.007%	85.977%
2813	ALCOA CORP COMMON STOCK USD.01	0.007%	85.984%
2814	FIVE BELOW COMMON STOCK USD.01	0.007%	85.990%
2815	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.007%	85.997%
2816	ORIENT OVERSEAS	0.007%	86.003%
2817	FUJIKURA	0.007%	86.010%
2818	CLP HOLDINGS	0.007%	86.017%
2819	BIO TECHNE CORP COMMON STOCK USD.01	0.007%	86.023%
2820	HEICO CORP	0.007%	86.030%
2821	RED HAT INC COMMON STOCK USD.0001	0.007%	86.036%
2822	VALLOUREC SA	0.007%	86.043%
2823	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.007%	86.050%
2824	GEN COMMUNICATI	0.007%	86.056%
2825	NIPPON YUSEN KK	0.007%	86.063%
2826	ALLREAL HOLDING	0.007%	86.069%
2827	AVIGILON CORP C	0.007%	86.076%
2828	BILLERUD AB	0.007%	86.083%
2829	CANFOR PULP PRO	0.007%	86.089%
2830	INTL FLAVORS&FR	0.007%	86.096%
2831	SKANSKA AB	0.007%	86.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	KOSMOS ENERGY L	0.007%	86.109%
2833	HYOSUNG CORP	0.007%	86.115%
2834	CHINA MINSHENG	0.007%	86.122%
2835	E.SUN FINANCIAL	0.007%	86.128%
2836	YAMADA DENKI CO	0.007%	86.135%
2837	MSCI INC	0.007%	86.142%
2838	CIA BRASILEIRA	0.007%	86.148%
2839	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	86.155%
2840	LOTTE CHEMICAL	0.007%	86.161%
2841	SEAGATE TECHNOL	0.007%	86.168%
2842	VANTIV INC CL A COMMON STOCK USD.00001	0.007%	86.174%
2843	MASCO CORP	0.007%	86.181%
2844	SMITH AND NEPHE	0.007%	86.187%
2845	RESMED INC	0.007%	86.194%
2846	DCC PLC	0.007%	86.200%
2847	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.007%	86.207%
2848	FORMOSA CHEMICA	0.007%	86.213%
2849	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.007%	86.220%
2850	BK OF EAST ASIA	0.007%	86.226%
2851	LEG IMMOBILIEN	0.006%	86.233%
2852	KAWASAKI KISEN	0.006%	86.239%
2853	PTT EXP&PROD-FG	0.006%	86.246%
2854	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.006%	86.252%
2855	HALYARD HEALTH INC COMMON STOCK USD.01	0.006%	86.259%
2856	CONCORDIA FINAN	0.006%	86.265%
2857	HOYA CORP	0.006%	86.272%
2858	METCASH LTD	0.006%	86.278%
2859	FIRSTGROUP	0.006%	86.285%
2860	TOYOTA INDUSTRI	0.006%	86.291%
2861	TRINIDAD DRILLI	0.006%	86.298%
2862	MITSUBISHI ESTA	0.006%	86.304%
2863	UNIPOL GRUPPO F	0.006%	86.311%
2864	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.006%	86.317%
2865	SOTHEBY S COMMON STOCK USD.01	0.006%	86.323%
2866	GLP J-REIT	0.006%	86.330%
2867	AMERICAN WOODMARK CORP COMMON STOCK	0.006%	86.336%
2868	MEDNAX INC	0.006%	86.343%
2869	ROHM CO	0.006%	86.349%
2870	RLJ LODGING TRUST REIT	0.006%	86.356%
2871	BRUKER CORP COMMON STOCK USD.01	0.006%	86.362%
2872	INNOGY SE	0.006%	86.368%
2873	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.006%	86.375%
2874	HYPROP INVESTME	0.006%	86.381%
2875	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	86.388%
2876	VOPAK (KON)	0.006%	86.394%
2877	CEZ AS	0.006%	86.400%
2878	BALCHEM CORP COMMON STOCK USD.0667	0.006%	86.407%
2879	SHARP CORP	0.006%	86.413%
2880	T IS BANKASI	0.006%	86.420%
2881	AXALTA COATING	0.006%	86.426%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	NIPRO CORP	0.006%	86.432%
2883	WATSCO INC COMMON STOCK USD.5	0.006%	86.439%
2884	ABERTIS INFRAES	0.006%	86.445%
2885	ENDESA S.A.	0.006%	86.451%
2886	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.006%	86.458%
2887	DENTSU INC.	0.006%	86.464%
2888	ROYAL UNIBREW A	0.006%	86.471%
2889	UGI CORP COMMON STOCK	0.006%	86.477%
2890	DIXONS CARPHONE	0.006%	86.483%
2891	GREAT PORTLAND	0.006%	86.490%
2892	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	86.496%
2893	TAISHIN FINANCI	0.006%	86.502%
2894	SMITH + NEPHEW PLC SPON ADR ADR	0.006%	86.509%
2895	SEMTECH CORP	0.006%	86.515%
2896	RUBIS SCA	0.006%	86.521%
2897	LAM RESEARCH CO	0.006%	86.528%
2898	DDR CORP REIT USD.1	0.006%	86.534%
2899	HOMESERVE PLC	0.006%	86.540%
2900	ACADIA REALTY TRUST REIT USD.001	0.006%	86.547%
2901	CREDIT SAISON C	0.006%	86.553%
2902	CHINA STEEL	0.006%	86.559%
2903	YY INC ADR ADR USD.00001	0.006%	86.565%
2904	ARYZTA AG	0.006%	86.572%
2905	ROTORK PLC	0.006%	86.578%
2906	SAAB AB	0.006%	86.584%
2907	IDEMITSU KOSAN	0.006%	86.591%
2908	SYMRISE AG	0.006%	86.597%
2909	DAICEL CHEM IND	0.006%	86.603%
2910	SALZGITTER AG	0.006%	86.610%
2911	DIALOG SEMICOND	0.006%	86.616%
2912	LUKOIL PJSC - A	0.006%	86.622%
2913	WESTERN UNION CO COMMON STOCK USD.01	0.006%	86.628%
2914	OWENS + MINOR INC COMMON STOCK USD2.0	0.006%	86.635%
2915	NORDSON CORP COMMON STOCK	0.006%	86.641%
2916	CHAILEASE HOLDI	0.006%	86.647%
2917	INFOSYS LTD SP ADR ADR	0.006%	86.654%
2918	BENCHMARK ELECT	0.006%	86.660%
2919	TAISEI CORP	0.006%	86.666%
2920	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	86.673%
2921	GILDEMEISTER AG	0.006%	86.679%
2922	ADANI PORT & SE	0.006%	86.685%
2923	CHEMOURS CO/THE COMMON STOCK	0.006%	86.691%
2924	PADDY POWER PLC	0.006%	86.698%
2925	TGS NOPEC GEOPH	0.006%	86.704%
2926	JUNGHEINRICH -	0.006%	86.710%
2927	AGGREKO PLC	0.006%	86.716%
2928	AMCOR LIMITED	0.006%	86.723%
2929	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.006%	86.729%
2930	GLOBUS MEDICAL	0.006%	86.735%
2931	CENTERPOINT ENE	0.006%	86.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	ROGERS CORP COMMON STOCK USD1.0	0.006%	86.748%
2933	NATIXIS	0.006%	86.754%
2934	PERNOD-RICARD	0.006%	86.760%
2935	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.006%	86.766%
2936	SOJITZ CORP COM	0.006%	86.773%
2937	HUGO BOSS AG	0.006%	86.779%
2938	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	86.785%
2939	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.006%	86.791%
2940	ARGO GROUP INTE	0.006%	86.797%
2941	NATIONAL EXPRES	0.006%	86.804%
2942	HENDERSON LAND	0.006%	86.810%
2943	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	86.816%
2944	AIRCASTLE LTD	0.006%	86.822%
2945	ASTRAZENECA	0.006%	86.828%
2946	MASIMO CORP COMMON STOCK USD.001	0.006%	86.835%
2947	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.006%	86.841%
2948	DKSH HOLDING LT	0.006%	86.847%
2949	LARSEN & TOUBRO	0.006%	86.853%
2950	WPG HOLDINGS	0.006%	86.859%
2951	OZ MINERALS LTD	0.006%	86.866%
2952	VAIL RESORTS	0.006%	86.872%
2953	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.006%	86.878%
2954	KULICKE&SOFFA I	0.006%	86.884%
2955	LEONS FURNITURE	0.006%	86.890%
2956	YOKOHAMA RUBBER	0.006%	86.896%
2957	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.006%	86.903%
2958	CATHAY PACIFIC	0.006%	86.909%
2959	CAPITALAND	0.006%	86.915%
2960	LOGITECH INTERN	0.006%	86.921%
2961	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	86.927%
2962	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	86.933%
2963	CROMBIE REAL ES	0.006%	86.939%
2964	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	86.945%
2965	FERRO CORP	0.006%	86.952%
2966	URBAN EDGE PROPERTIES REIT USD.01	0.006%	86.958%
2967	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.006%	86.964%
2968	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	86.970%
2969	Rural Electrifi	0.006%	86.976%
2970	FILA KOREA LTD	0.006%	86.982%
2971	SECOM CO	0.006%	86.988%
2972	BQE CANT VAUDOI	0.006%	86.994%
2973	PHOENIX GROUP H	0.006%	87.000%
2974	PRA GROUP INC COMMON STOCK USD.01	0.006%	87.006%
2975	NORDSTROM INC COMMON STOCK	0.006%	87.012%
2976	YARA INTERNATIO	0.006%	87.019%
2977	NOMURA REAL EST	0.006%	87.025%
2978	ALUMINA LTD	0.006%	87.031%
2979	DONALDSON CO IN	0.006%	87.037%
2980	BK OF KYOTO	0.006%	87.043%
2981	WORLEYPARSONS	0.006%	87.049%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	OUTOKUMPU OY	0.006%	87.055%
2983	WAL-MART DE MEX	0.006%	87.061%
2984	HERBALIFE LTD COMMON STOCK USD.002	0.006%	87.067%
2985	XPERI CORP COMMON STOCK USD.001	0.006%	87.073%
2986	J.C. PENNEY CO INC COMMON STOCK USD.5	0.006%	87.079%
2987	SEALED AIR CORP COMMON STOCK USD.1	0.006%	87.085%
2988	EXELIXIS INC	0.006%	87.091%
2989	NGK SPARK PLUG	0.006%	87.097%
2990	NORSK HYDRO AS	0.006%	87.103%
2991	MORNINGSTAR INC COMMON STOCK	0.006%	87.109%
2992	ENERGEN CORP COMMON STOCK USD.01	0.006%	87.115%
2993	ALLIANT ENERGY	0.006%	87.121%
2994	Alten	0.006%	87.127%
2995	STAMPS.COM INC COMMON STOCK USD.001	0.006%	87.133%
2996	Straumann AG	0.006%	87.139%
2997	THALES SA	0.006%	87.145%
2998	BEIJING CAPITAL	0.006%	87.151%
2999	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	87.157%
3000	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	87.163%
3001	NOVO NORDISK A/S SPONS ADR ADR	0.006%	87.169%
3002	TKH GROUP NV DU	0.006%	87.175%
3003	MEDICAL FACILIT	0.006%	87.181%
3004	KOREA INVESTMEN	0.006%	87.187%
3005	WISTRON CORP	0.006%	87.193%
3006	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	87.199%
3007	PEBBLEBROOK HOT	0.006%	87.205%
3008	B+G FOODS INC COMMON STOCK USD.01	0.006%	87.211%
3009	SWISS PRIME SIT	0.006%	87.217%
3010	ADARO ENERGY TB	0.006%	87.223%
3011	CHEMED CORP COMMON STOCK USD1.0	0.006%	87.229%
3012	BEIJING ENTERPR	0.006%	87.235%
3013	AUTOZONE INC COMMON STOCK USD.01	0.006%	87.241%
3014	BROWN-FORMAN CO	0.006%	87.247%
3015	COFINIMMO	0.006%	87.253%
3016	LI & FUNG LIMIT	0.006%	87.259%
3017	CITIZEN WATCH C	0.006%	87.265%
3018	COMPUTER MODELL	0.006%	87.271%
3019	AXEL SPRINGER A	0.006%	87.277%
3020	NEX GROUP PLC	0.006%	87.283%
3021	JINDAL STEEL &	0.006%	87.289%
3022	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.006%	87.295%
3023	HNI CORP	0.006%	87.301%
3024	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	87.307%
3025	WASHINGTON REIT REIT USD.01	0.006%	87.313%
3026	GUANGZHOU R&F P	0.006%	87.319%
3027	STATE BK OF IND	0.006%	87.325%
3028	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.006%	87.331%
3029	HUTCHISON PORT	0.006%	87.336%
3030	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	87.342%
3031	PUBLIC BNK-LOCA	0.006%	87.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	MERCK & CO INC	0.006%	87.354%
3033	ROBERT HALF INT	0.006%	87.360%
3034	CHINA EVERBRIGH	0.006%	87.366%
3035	LONDON STOCK EX	0.006%	87.372%
3036	TRACTOR SUPPLY	0.006%	87.378%
3037	NIKON CORP	0.006%	87.384%
3038	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	87.390%
3039	PLEXUS CORP COMMON STOCK USD.01	0.006%	87.396%
3040	ACTIVIA PROPERT	0.006%	87.402%
3041	B&M EUROPEAN VA	0.006%	87.407%
3042	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	87.413%
3043	BRAMBLES LIMITE	0.006%	87.419%
3044	PEARSON	0.006%	87.425%
3045	SCHRODERS PLC	0.006%	87.431%
3046	MO OCH DOMSJO A	0.006%	87.437%
3047	SRC ENERGY INC COMMON STOCK USD.001	0.006%	87.443%
3048	SAMSONITE INTL	0.006%	87.449%
3049	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	87.455%
3050	NOK CORP	0.006%	87.460%
3051	GRIFOLS SA	0.006%	87.466%
3052	CEMBRA MONEY BA	0.006%	87.472%
3053	IT HOLDINGS COR	0.006%	87.478%
3054	DAITO TRUST CON	0.006%	87.484%
3055	TRITON INTERNAT	0.006%	87.490%
3056	AGL ENERGY LTD	0.006%	87.496%
3057	MCDERMOTT INTL	0.006%	87.501%
3058	IDEA CELLULAR L	0.006%	87.507%
3059	STEPAN CO COMMON STOCK USD1.0	0.006%	87.513%
3060	KBR INC COMMON STOCK USD.001	0.006%	87.519%
3061	CHONGQING RURAL	0.006%	87.525%
3062	CAPITEC BANK HL	0.006%	87.531%
3063	HAEMONETICS COR	0.006%	87.536%
3064	GRUBHUB INC COMMON STOCK USD.0001	0.006%	87.542%
3065	KYOCERA CORP SPONS ADR ADR	0.006%	87.548%
3066	TOKYO TATEMONO	0.006%	87.554%
3067	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.006%	87.560%
3068	CHINA CITIC BK	0.006%	87.566%
3069	SGS SA-REG COMM	0.006%	87.571%
3070	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	87.577%
3071	BIOVERATIV INC COMMON STOCK USD.001	0.006%	87.583%
3072	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.589%
3073	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	87.595%
3074	SEEK LTD.	0.006%	87.601%
3075	TATA CONSULTANC	0.006%	87.606%
3076	VECTREN CORP COMMON STOCK	0.006%	87.612%
3077	BAYTEX ENERGY CORP COMMON STOCK	0.006%	87.618%
3078	JBG SMITH PROPERTIES REIT USD.01	0.006%	87.624%
3079	AVX CORP COMMON STOCK USD.01	0.006%	87.630%
3080	VENTURE CORP	0.006%	87.635%
3081	NELNET INC CL A COMMON STOCK USD.01	0.006%	87.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.647%
3083	SUEDZUCKER AG	0.006%	87.653%
3084	ROCKWOOL INTL	0.006%	87.658%
3085	NABORS INDUSTRI	0.006%	87.664%
3086	SUZUKEN CO LTD	0.006%	87.670%
3087	PLAYTECH	0.006%	87.676%
3088	TAKASHIMAYA CO	0.006%	87.682%
3089	NIPPON PAPER IN	0.006%	87.687%
3090	DAIICHI SANKYO	0.006%	87.693%
3091	SAPPORO BREWERI	0.006%	87.699%
3092	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	87.705%
3093	NIPPON EXPRESS	0.006%	87.710%
3094	ABN AMRO GROUP	0.006%	87.716%
3095	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	87.722%
3096	FRANSHION PROPE	0.006%	87.728%
3097	NTN CORPORATION	0.006%	87.733%
3098	TAIWAN CEMENT	0.006%	87.739%
3099	VOLVO AB	0.006%	87.745%
3100	TOPPAN PRINTING	0.006%	87.751%
3101	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	87.756%
3102	SUMITOMO OSAKA	0.006%	87.762%
3103	F5 NETWORKS INC COMMON STOCK	0.006%	87.768%
3104	HANG LUNG DEVEL	0.006%	87.773%
3105	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.006%	87.779%
3106	DRIL QUIP INC	0.006%	87.785%
3107	DUERR AG	0.006%	87.791%
3108	CALFRAC WELL SE	0.006%	87.796%
3109	LG&E & KU ENERG	0.006%	87.802%
3110	WABTEC CORP COMMON STOCK USD.01	0.006%	87.808%
3111	ANZ (INT'L) LD	0.006%	87.813%
3112	AMMB HOLDINGS B	0.006%	87.819%
3113	ORORA LTD	0.006%	87.825%
3114	JTEKT CORP.	0.006%	87.830%
3115	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.006%	87.836%
3116	MERITZ SECURITI	0.006%	87.842%
3117	MUELLER INDS IN	0.006%	87.848%
3118	WACKER CHEMIE A	0.006%	87.853%
3119	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.859%
3120	AURIZON HOLDING	0.006%	87.864%
3121	VALIANT HOLDING	0.006%	87.870%
3122	HERSHEY FOODS C	0.006%	87.876%
3123	DAI NIPPON PRIN	0.006%	87.881%
3124	MTR CORP	0.006%	87.887%
3125	NORTHVIEW APART	0.006%	87.893%
3126	SOPRA	0.006%	87.898%
3127	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	87.904%
3128	SYMANTEC CORP	0.006%	87.910%
3129	TRYGVESTA AS	0.006%	87.915%
3130	SPROTT INC COMM	0.006%	87.921%
3131	GVC HOLDINGS PL	0.006%	87.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.006%	87.932%
3133	HOPEWELL HLDGS	0.006%	87.938%
3134	ATHABASCA OIL C	0.006%	87.944%
3135	EQT CORPORATION	0.006%	87.949%
3136	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.955%
3137	KURITA WATER IN	0.006%	87.960%
3138	MEDIASET ESPANA	0.006%	87.966%
3139	GRANITE CONST	0.006%	87.972%
3140	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	87.977%
3141	TRANSURBAN GROU	0.006%	87.983%
3142	GPE EUROTUNNEL	0.006%	87.989%
3143	ZEON CO	0.006%	87.994%
3144	SASOL	0.006%	88.000%
3145	CARDTRONICS PLC	0.006%	88.005%
3146	COCA-COLA BOTTL	0.006%	88.011%
3147	LANDSTAR SYSTEM	0.006%	88.017%
3148	CLICLS GROUP	0.006%	88.022%
3149	NIBE INDUSTRIER	0.006%	88.028%
3150	UNIVERSAL CORP	0.006%	88.033%
3151	SONIC HEALTHCAR	0.006%	88.039%
3152	CLEANAWAY WASTE	0.006%	88.044%
3153	KASIKORN BANK PL	0.006%	88.050%
3154	MAHINDRA & MAHIN	0.006%	88.056%
3155	WIPRO	0.006%	88.061%
3156	CHINA CINDA ASS	0.006%	88.067%
3157	LEGGETT + PLATT INC COMMON STOCK USD.01	0.006%	88.072%
3158	KANEKA CORP	0.006%	88.078%
3159	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.006%	88.084%
3160	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	88.089%
3161	SILICON LABORAT	0.006%	88.095%
3162	LANCASTER COLON	0.006%	88.100%
3163	SANKYU INC	0.006%	88.106%
3164	BRITISH SKY BRO	0.006%	88.111%
3165	ULTRAPAR PARTIC	0.006%	88.117%
3166	ENN ENERGY HOLD	0.006%	88.122%
3167	IBIDEN CO	0.006%	88.128%
3168	NEENAH PAPER INC COMMON STOCK USD.01	0.006%	88.134%
3169	SHANGRI-LA ASIA	0.006%	88.139%
3170	DOWA HOLDING CO	0.006%	88.145%
3171	SCRIPPS NETWORK	0.006%	88.150%
3172	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.006%	88.156%
3173	GRUPA LOTOS S.A	0.006%	88.161%
3174	FBL FINANCIAL G	0.006%	88.167%
3175	WOOD GROUP (JOH	0.006%	88.172%
3176	CHINA VANKE CO	0.006%	88.178%
3177	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.006%	88.183%
3178	SANWA SHUTTER C	0.006%	88.189%
3179	TOWNE BANK COMMON STOCK USD1.667	0.006%	88.194%
3180	MORI SEIKI CO	0.006%	88.200%
3181	EUROFINS SCIENT	0.006%	88.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	PKO BANK POLSKI	0.006%	88.211%
3183	HERC HOLDINGS INC COMMON STOCK USD.01	0.005%	88.216%
3184	EBARA CORP	0.005%	88.222%
3185	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	88.227%
3186	ASUSTEK COMPUTE	0.005%	88.233%
3187	VALENER INC	0.005%	88.238%
3188	BARCLAYS PLC	0.005%	88.244%
3189	ROWAN COMPANIES	0.005%	88.249%
3190	ILLUMINA INC	0.005%	88.255%
3191	DEAN FOODS CO COMMON STOCK USD.01	0.005%	88.260%
3192	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.005%	88.266%
3193	SANTOS LIMITED	0.005%	88.271%
3194	BYD ELECTRONIC	0.005%	88.277%
3195	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	88.282%
3196	S-OIL CORPORATI	0.005%	88.288%
3197	ALFA LAVAL AB	0.005%	88.293%
3198	HITACHI METALS	0.005%	88.299%
3199	INFINERA CORP	0.005%	88.304%
3200	NIPPON ELEC GLA	0.005%	88.310%
3201	RICHMONT MINES INC COMMON STOCK	0.005%	88.315%
3202	POU CHEN	0.005%	88.320%
3203	SEI INVESTMENT	0.005%	88.326%
3204	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	88.331%
3205	VESUVIUS PLC	0.005%	88.337%
3206	E-MART CO. LTD.	0.005%	88.342%
3207	TATA MOTORS LTD	0.005%	88.348%
3208	TAIYO YUDEN CO	0.005%	88.353%
3209	TATA STEEL LIMI	0.005%	88.359%
3210	KENEDIX REALTY	0.005%	88.364%
3211	ZILLOW GROUP INC C COMMON STOCK	0.005%	88.369%
3212	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	88.375%
3213	TOYO TIRE & RUB	0.005%	88.380%
3214	AENA SA	0.005%	88.386%
3215	BOVIS HOMES GRO	0.005%	88.391%
3216	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	88.397%
3217	NOW INC COMMON STOCK USD.01	0.005%	88.402%
3218	CONTINENTAL GOL	0.005%	88.407%
3219	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.005%	88.413%
3220	MUELLER WATER P	0.005%	88.418%
3221	BUZZI UNICEM SP	0.005%	88.424%
3222	BRADY(WH)	0.005%	88.429%
3223	MAPLETREE COMME	0.005%	88.435%
3224	ANTA SPORTS PRO	0.005%	88.440%
3225	GLANBIA PLC	0.005%	88.445%
3226	SHUTTERFLY INC	0.005%	88.451%
3227	SSAB SVENSKT ST	0.005%	88.456%
3228	TAURON POLSKA E	0.005%	88.462%
3229	CASIO COMPUTER	0.005%	88.467%
3230	ACXIOM CORP COMMON STOCK USD.1	0.005%	88.472%
3231	ISS A/S	0.005%	88.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	88.483%
3233	ASM INTL NV	0.005%	88.489%
3234	NEXT PLC	0.005%	88.494%
3235	LIFE HEALTHCARE	0.005%	88.499%
3236	STATOIL ASA SPON ADR ADR	0.005%	88.505%
3237	NABTESCO CORP	0.005%	88.510%
3238	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	88.515%
3239	ELEMENTIS (1998	0.005%	88.521%
3240	LARGAN PRECISIO	0.005%	88.526%
3241	CIFI HOLDINGS G	0.005%	88.532%
3242	MACK CALI REALTY CORP REIT USD.01	0.005%	88.537%
3243	BE SEMICONDUCTO	0.005%	88.542%
3244	ARGONAUT GOLD I	0.005%	88.548%
3245	MDU RES GROUP I	0.005%	88.553%
3246	JAMES HARDIE IN	0.005%	88.558%
3247	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.005%	88.564%
3248	SYNAPTICS INC COMMON STOCK USD.001	0.005%	88.569%
3249	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	88.574%
3250	ASHIKAGA HOLDIN	0.005%	88.580%
3251	VONTOBEL HLDGS	0.005%	88.585%
3252	POWER ASSETS HO	0.005%	88.590%
3253	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	88.596%
3254	AMER NATL INS	0.005%	88.601%
3255	FAIRFAX FINANCI	0.005%	88.606%
3256	OSI SYSTEMS INC	0.005%	88.612%
3257	TOYODA GOSEI	0.005%	88.617%
3258	NEOPOST	0.005%	88.622%
3259	SJM HOLDINGS LT	0.005%	88.628%
3260	ESCORTS LTD	0.005%	88.633%
3261	SUZANO PAPEL E	0.005%	88.638%
3262	GREIF INC CL A COMMON STOCK	0.005%	88.644%
3263	LA Z BOY INC COMMON STOCK USD1.0	0.005%	88.649%
3264	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	88.654%
3265	EVOLUTION MININ	0.005%	88.660%
3266	EXLSERVICE HLDG	0.005%	88.665%
3267	INDUSTRIAL BANK	0.005%	88.670%
3268	FIRST MERCHANTS CORP COMMON STOCK	0.005%	88.675%
3269	AIR WATER INC.	0.005%	88.681%
3270	SINOPAC HLDG	0.005%	88.686%
3271	TSUMURA & CO	0.005%	88.691%
3272	SCHOUW & CO	0.005%	88.697%
3273	HK & CHINA GAS	0.005%	88.702%
3274	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.005%	88.707%
3275	Samsung Life In	0.005%	88.713%
3276	GOME ELECTRICAL	0.005%	88.718%
3277	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	88.723%
3278	GRUPO FINANCIER	0.005%	88.728%
3279	YAMATO HOLDINGS	0.005%	88.734%
3280	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	88.739%
3281	SECURITAS	0.005%	88.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	CANARA BANK	0.005%	88.750%
3283	WEIR GROUP	0.005%	88.755%
3284	INTEGRATED DEVI	0.005%	88.760%
3285	TALANX AG	0.005%	88.765%
3286	FUJI ELECTRIC C	0.005%	88.771%
3287	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.776%
3288	CEAT LTD	0.005%	88.781%
3289	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	88.787%
3290	SIMCORP A/S	0.005%	88.792%
3291	TIETO CORP OYJ	0.005%	88.797%
3292	NOF CORP	0.005%	88.802%
3293	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	88.808%
3294	QEP RESOURCES INC COMMON STOCK USD.01	0.005%	88.813%
3295	ARCA CONTINEN	0.005%	88.818%
3296	ATMOS ENERGY CO	0.005%	88.823%
3297	FUKUOKA FINANCI	0.005%	88.829%
3298	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.834%
3299	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.005%	88.839%
3300	NIDEC CORPORATI	0.005%	88.844%
3301	WGL HOLDINGS INC COMMON STOCK	0.005%	88.849%
3302	BIOMERIEUX	0.005%	88.855%
3303	CHALLENGER FIN	0.005%	88.860%
3304	CCR SA	0.005%	88.865%
3305	YAMAGUCHI FINAN	0.005%	88.870%
3306	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	88.876%
3307	LEOPALACE 21	0.005%	88.881%
3308	MBIA INC	0.005%	88.886%
3309	LG HOUSEHOLD HE	0.005%	88.891%
3310	NAMCO BANDAI HO	0.005%	88.896%
3311	ZHONGSHENG GROU	0.005%	88.902%
3312	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.005%	88.907%
3313	GROUP 1 AUTO	0.005%	88.912%
3314	CIMAREX ENERGY CO COMMON STOCK USD.01	0.005%	88.917%
3315	SINO-OCEAN LAND	0.005%	88.922%
3316	BUFFALO WILD WINGS INC COMMON STOCK	0.005%	88.928%
3317	MMI HOLDINGS LT	0.005%	88.933%
3318	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	88.938%
3319	ALTICE NV CLAS	0.005%	88.943%
3320	BEKAERT SA	0.005%	88.948%
3321	RIGHTMOVE GROUP	0.005%	88.954%
3322	LEE & MAN PAPER	0.005%	88.959%
3323	KERRY PROPERTIE	0.005%	88.964%
3324	ADELAIDE BRIGHT	0.005%	88.969%
3325	ADMIRAL GROUP	0.005%	88.974%
3326	DAINIPPON SCREE	0.005%	88.980%
3327	77TH BANK	0.005%	88.985%
3328	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.005%	88.990%
3329	CARE CAPITAL PROPERTIES INC REIT USD.01	0.005%	88.995%
3330	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	89.000%
3331	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	89.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	ANSELL LTD	0.005%	89.011%
3333	VALMET CORP	0.005%	89.016%
3334	BUWOG AG	0.005%	89.021%
3335	SHIN KONG FINL	0.005%	89.026%
3336	WESBANCO INC COMMON STOCK USD2.0833	0.005%	89.031%
3337	CHIBA BANK	0.005%	89.036%
3338	ALSEA SAB DE CV	0.005%	89.042%
3339	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.005%	89.047%
3340	GUNMA BANK	0.005%	89.052%
3341	CJ CHEILJEDANG	0.005%	89.057%
3342	KB HOME COMMON STOCK USD1.0	0.005%	89.062%
3343	EUROCOMMERCIAL	0.005%	89.067%
3344	EAGLE BANCORP INC COMMON STOCK USD.01	0.005%	89.073%
3345	CINeworld GROUP	0.005%	89.078%
3346	SNAM SPA	0.005%	89.083%
3347	DAIDO STEEL CO	0.005%	89.088%
3348	STAG INDUSTRIAL INC REIT USD.01	0.005%	89.093%
3349	VERISIGN	0.005%	89.098%
3350	LOJAS AMERICANA	0.005%	89.103%
3351	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.005%	89.109%
3352	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	89.114%
3353	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.005%	89.119%
3354	BELIMO HOLDING	0.005%	89.124%
3355	CSRA INC COMMON STOCK USD.001	0.005%	89.129%
3356	SUL AMERICA SA	0.005%	89.134%
3357	TORO CO	0.005%	89.139%
3358	SULZER AG	0.005%	89.144%
3359	MEDIATEK INC	0.005%	89.150%
3360	CORE-MARK HLDG	0.005%	89.155%
3361	WIN SEMICONDUCT	0.005%	89.160%
3362	HITACHI CHEMICA	0.005%	89.165%
3363	VICTREX PLC	0.005%	89.170%
3364	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	89.175%
3365	AJINOMOTO CO IN	0.005%	89.180%
3366	MERLIN ENTERTAI	0.005%	89.185%
3367	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.005%	89.190%
3368	FTI CONSULTING INC COMMON STOCK USD.01	0.005%	89.195%
3369	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	89.201%
3370	HENKEL KGAA-PRE	0.005%	89.206%
3371	AUTO TRADER GRO	0.005%	89.211%
3372	DISTRIBUIDORA I	0.005%	89.216%
3373	REDROW	0.005%	89.221%
3374	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	89.226%
3375	CHINA STATE CON	0.005%	89.231%
3376	DAELIM INDUSTRI	0.005%	89.236%
3377	BANCA MEDIOLANU	0.005%	89.241%
3378	TRANSUNION COMMON STOCK USD.01	0.005%	89.246%
3379	GLUSKIN SHEFF &	0.005%	89.251%
3380	HACHIJUNI BANK	0.005%	89.256%
3381	LLOYD THOMPSON	0.005%	89.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	TOPDANMARK A/S	0.005%	89.267%
3383	RECRUIT HOLDING	0.005%	89.272%
3384	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	89.277%
3385	DELTA ELECTRONI	0.005%	89.282%
3386	ARROW ELECTRONI	0.005%	89.287%
3387	ENDO INTERNATIO	0.005%	89.292%
3388	GETINGE AB, B S	0.005%	89.297%
3389	ALTRAN TECHNOLO	0.005%	89.302%
3390	CSR LIMITED	0.005%	89.307%
3391	UTD O/S LAND	0.005%	89.312%
3392	WOORI BANK	0.005%	89.317%
3393	ACCTON	0.005%	89.322%
3394	BANCFIRST CORP	0.005%	89.327%
3395	PENNON GROUP	0.005%	89.332%
3396	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	89.337%
3397	IJM CORP BERHAD	0.005%	89.342%
3398	HANESBRANDS INC COMMON STOCK USD.01	0.005%	89.347%
3399	PROVIDENT FINAN	0.005%	89.352%
3400	ENI	0.005%	89.357%
3401	ATHENAHEALTH IN	0.005%	89.362%
3402	FLEXIUM INTERCO	0.005%	89.367%
3403	FUCHS PETROLUB	0.005%	89.372%
3404	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	89.377%
3405	COCHLEAR LTD	0.005%	89.382%
3406	WADDELL & REED	0.005%	89.387%
3407	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	89.392%
3408	CREST NICHOLSON	0.005%	89.397%
3409	NIPPON KAYAKU C	0.005%	89.402%
3410	HEROUX DEVTEK	0.005%	89.407%
3411	COGNEX CORP	0.005%	89.412%
3412	SIHUAN PHARMACE	0.005%	89.417%
3413	TRIUMPH GROUP I	0.005%	89.422%
3414	NWS HOLDINGS LT	0.005%	89.427%
3415	GS YUASA CORP	0.005%	89.432%
3416	CIELO SA	0.005%	89.437%
3417	FOSUN INTERNATI	0.005%	89.442%
3418	TOYO SEIKAN KAI	0.005%	89.447%
3419	MINERAL RESOURC	0.005%	89.452%
3420	DGB FINANCIAL G	0.005%	89.457%
3421	FAIRFAX MEDIA L	0.005%	89.462%
3422	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	89.467%
3423	CALLAWAY GOLF C	0.005%	89.472%
3424	PROSIEBENSAT.1	0.005%	89.477%
3425	ADTRAN INC	0.005%	89.482%
3426	PLANTRONICS INC COMMON STOCK USD.01	0.005%	89.487%
3427	YUANTA FINL HOL	0.005%	89.492%
3428	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	89.497%
3429	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	89.502%
3430	HIGH LINER FOOD	0.005%	89.507%
3431	NIPPON SUISAN	0.005%	89.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	CHICO'S FAS INC	0.005%	89.516%
3433	MERRY ELECTRONI	0.005%	89.521%
3434	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	89.526%
3435	HFF INC CLASS A COMMON STOCK USD.01	0.005%	89.531%
3436	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	89.536%
3437	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.541%
3438	FISHER & PAYKEL	0.005%	89.546%
3439	SKY CITY	0.005%	89.551%
3440	HIKMA PHARMACEU	0.005%	89.556%
3441	FRONTIER REIT	0.005%	89.561%
3442	SPX FLOW INC COMMON STOCK USD.01	0.005%	89.566%
3443	KRATON CORP COMMON STOCK USD.01	0.005%	89.571%
3444	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.005%	89.576%
3445	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	89.581%
3446	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	89.586%
3447	NIFCO INC	0.005%	89.590%
3448	DONGFENG MOTOR	0.005%	89.595%
3449	JAPAN EXCHANGE	0.005%	89.600%
3450	BANCO SANTANDER	0.005%	89.605%
3451	LIQUOR STORES N	0.005%	89.610%
3452	FIERA SCEPTRE I	0.005%	89.615%
3453	INVESTA OFFICE	0.005%	89.620%
3454	CAIRN ENERGY PL	0.005%	89.625%
3455	WEICHAI POWER-H	0.005%	89.630%
3456	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	89.635%
3457	UTD INTERNET AG	0.005%	89.640%
3458	EASYJET	0.005%	89.644%
3459	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.649%
3460	CNP ASSURANCES	0.005%	89.654%
3461	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	89.659%
3462	THOMAS COOK GRO	0.005%	89.664%
3463	COMPEQ MFG	0.005%	89.669%
3464	SYNTHOMER PLC	0.005%	89.674%
3465	LTC PROPERTIES	0.005%	89.679%
3466	CHINA MEDICAL S	0.005%	89.683%
3467	NTT DATA	0.005%	89.688%
3468	OIL SEARCH LTD	0.005%	89.693%
3469	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	89.698%
3470	CENTURY TOKYO	0.005%	89.703%
3471	DHX MEDIA LTD	0.005%	89.708%
3472	MATADOR RESOURCES CO COMMON STOCK USD.01	0.005%	89.713%
3473	TELKOM GROUP LT	0.005%	89.718%
3474	KILLAM APART RE	0.005%	89.722%
3475	IDACORP INC COMMON STOCK	0.005%	89.727%
3476	NEWMARKET CORP COMMON STOCK	0.005%	89.732%
3477	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.737%
3478	WACOAL CORP	0.005%	89.742%
3479	RELIANCE CAPITA	0.005%	89.747%
3480	BROOKS AUTOMATI	0.005%	89.752%
3481	WAREHOUSES DE P	0.005%	89.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	89.761%
3483	NETGEAR INC COMMON STOCK USD.001	0.005%	89.766%
3484	TASEKO MINES LT	0.005%	89.771%
3485	SVENSKA CELLULO	0.005%	89.776%
3486	DASSAULT SYSTEM	0.005%	89.781%
3487	MAKITA CORP	0.005%	89.785%
3488	TRILOGY ENERGY	0.005%	89.790%
3489	ABB LTD SPON ADR ADR	0.005%	89.795%
3490	KYUSHU FINANCIA	0.005%	89.800%
3491	CHUGOKU BANK	0.005%	89.805%
3492	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.810%
3493	LOGITECH INTERN	0.005%	89.814%
3494	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	89.819%
3495	ALSTRIA OFFICE	0.005%	89.824%
3496	SHISEIDO CO	0.005%	89.829%
3497	BILFINGER BERGE	0.005%	89.834%
3498	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	89.838%
3499	ENSCO PLC CLASS	0.005%	89.843%
3500	N B T BANCORP INC COMMON STOCK USD.01	0.005%	89.848%
3501	ENTEL EMP NAC T	0.005%	89.853%
3502	METHODE ELEC IN	0.005%	89.857%
3503	HIROSHIMA BANK	0.005%	89.862%
3504	CIMB GROUP HOLD	0.005%	89.867%
3505	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	89.872%
3506	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.005%	89.877%
3507	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	89.881%
3508	JD.COM INC ADR ADR USD.00002	0.005%	89.886%
3509	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.005%	89.891%
3510	KONECRANES O	0.005%	89.896%
3511	MAGELLAN AEROSP	0.005%	89.901%
3512	NEXANS	0.005%	89.905%
3513	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	89.910%
3514	ERICSSON (LM) TEL SP ADR ADR	0.005%	89.915%
3515	JAPAN LOGISTICS	0.005%	89.920%
3516	IYO BANK	0.005%	89.924%
3517	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.005%	89.929%
3518	MTY FOOD GROUP	0.005%	89.934%
3519	JIANGXI COPPER	0.005%	89.939%
3520	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	89.943%
3521	TECHTRONIC INDU	0.005%	89.948%
3522	NUVASIVE INC COMMON STOCK USD.001	0.005%	89.953%
3523	WERELDHAVE NV	0.005%	89.958%
3524	MULTI COLOR CORP COMMON STOCK	0.005%	89.963%
3525	SAGE GROUP PLC/	0.005%	89.967%
3526	BENESSE CORP	0.005%	89.972%
3527	XINYI GLASS HOL	0.005%	89.977%
3528	MORI HILLS REIT	0.005%	89.982%
3529	AIR FRANCE-KLM	0.005%	89.986%
3530	EMPRESA BRASILE	0.005%	89.991%
3531	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.005%	89.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	DIODES INC COMMON STOCK USD.667	0.005%	90.001%
3533	HELLA KGAA HUEC	0.005%	90.005%
3534	YTL CORP	0.005%	90.010%
3535	SAMSUNG SECS CO	0.005%	90.015%
3536	JAFCO CO LTD	0.005%	90.020%
3537	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	90.024%
3538	ICA GRUPPEN AB	0.005%	90.029%
3539	JOHNSON ELECTRI	0.005%	90.034%
3540	AAR CORP	0.005%	90.038%
3541	SCANA CORP COMMON STOCK	0.005%	90.043%
3542	DUNDEE PRECIOUS	0.005%	90.048%
3543	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	90.053%
3544	SHENZHEN INVEST	0.005%	90.057%
3545	GREENCORE GROUP	0.005%	90.062%
3546	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	90.067%
3547	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	90.071%
3548	CIPLA LTD	0.005%	90.076%
3549	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	90.081%
3550	VAREX IMAGING CORP COMMON STOCK	0.005%	90.086%
3551	SAIA INC COMMON STOCK USD.001	0.005%	90.090%
3552	TECH MAHINDRA L	0.005%	90.095%
3553	FORWARD AIR COR	0.005%	90.100%
3554	TOKYO GAS CO	0.005%	90.104%
3555	INCYTE PHARMACE	0.005%	90.109%
3556	SCHOLASTIC CORP	0.005%	90.114%
3557	DENA CO LTD	0.005%	90.118%
3558	BOLLORE	0.005%	90.123%
3559	IMPALA PLATINUM	0.005%	90.128%
3560	PIZZA PIZZA ROY	0.005%	90.132%
3561	AMBU A/S	0.005%	90.137%
3562	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	90.142%
3563	TPK HOLDINGS CO	0.005%	90.147%
3564	MAEDA CORP	0.005%	90.151%
3565	FIRM CAPITAL MO	0.005%	90.156%
3566	BROCADE COMMUNI	0.005%	90.161%
3567	KUBOTA CORP	0.005%	90.165%
3568	SUMITOMO FOREST	0.005%	90.170%
3569	SIG	0.005%	90.174%
3570	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	90.179%
3571	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	90.184%
3572	SEGA SAMMY HOLD	0.005%	90.188%
3573	RADIAN GROUP	0.005%	90.193%
3574	BIRD CONSTRUCTI	0.005%	90.198%
3575	MATSON INC COMMON STOCK	0.005%	90.202%
3576	ENERGIAS DE POR	0.005%	90.207%
3577	FABRINET	0.005%	90.212%
3578	JAPAN AIRLINES	0.005%	90.216%
3579	CHINA DEVELOPME	0.005%	90.221%
3580	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	90.226%
3581	KNOWLES CORP COMMON STOCK USD.01	0.005%	90.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	SEVEN BANK LTD.	0.005%	90.235%
3583	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	90.239%
3584	ENEA SA	0.005%	90.244%
3585	OASIS PETROLEUM INC COMMON STOCK USD.01	0.005%	90.249%
3586	QUBE HOLDINGS L	0.005%	90.253%
3587	CORE LABORATORI	0.005%	90.258%
3588	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	90.263%
3589	GREAT EAGLE HLD	0.005%	90.267%
3590	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	90.272%
3591	CHARTER HALL GR	0.005%	90.276%
3592	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	90.281%
3593	NCC AB-B	0.005%	90.286%
3594	KYUDENKO CORP	0.005%	90.290%
3595	ZIJIN MINING GR	0.005%	90.295%
3596	INTERCONTINENTAL HOTELS ADR ADR	0.005%	90.300%
3597	ONE GAS INC COMMON STOCK	0.005%	90.304%
3598	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	90.309%
3599	CUBIC CORP COMMON STOCK	0.005%	90.313%
3600	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	90.318%
3601	ASPEN PHARMACAR	0.005%	90.323%
3602	NCR CORP	0.005%	90.327%
3603	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	90.332%
3604	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	90.336%
3605	CATTOLICA ASSIC	0.005%	90.341%
3606	CORBION NV	0.005%	90.345%
3607	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	90.350%
3608	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.005%	90.355%
3609	ALLEGIANT TRAVE	0.005%	90.359%
3610	KOITO MFG CO	0.005%	90.364%
3611	JUST ENERGY GROUP INC COMMON STOCK	0.005%	90.368%
3612	SOUTH32 ADR ADR	0.005%	90.373%
3613	PORTO SEGURO SA	0.005%	90.377%
3614	RENISHAW	0.005%	90.382%
3615	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	90.387%
3616	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	90.391%
3617	KINGBOARD LAMIN	0.005%	90.396%
3618	METRO AG	0.005%	90.400%
3619	JSR CORPORATION	0.005%	90.405%
3620	RUMO SA	0.005%	90.409%
3621	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	90.414%
3622	ALLETE INC	0.005%	90.418%
3623	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	90.423%
3624	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	90.427%
3625	BANCA POPOLARE	0.005%	90.432%
3626	LANCASHIRE HLDG	0.005%	90.437%
3627	TOYOBO CO	0.005%	90.441%
3628	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	90.446%
3629	PCCW LIMITED	0.005%	90.450%
3630	SUEZ ENVIRONMEN	0.005%	90.455%
3631	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	90.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	TOTO	0.005%	90.464%
3633	NIPPON LIGHT ME	0.005%	90.468%
3634	PRIMARY HEALTH	0.005%	90.473%
3635	PEOPLE'S INSURA	0.005%	90.477%
3636	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	90.482%
3637	ELIOR	0.005%	90.486%
3638	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	90.491%
3639	CENCOSUD SA	0.005%	90.495%
3640	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	90.500%
3641	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	90.504%
3642	FEDERAL BANK LT	0.004%	90.509%
3643	NAGASE & CO	0.004%	90.513%
3644	QINETIQ GROUP P	0.004%	90.518%
3645	SLEEP COUNTRY C	0.004%	90.522%
3646	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	90.527%
3647	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	90.531%
3648	AMC NETWORKS INC A COMMON STOCK	0.004%	90.536%
3649	HOKUHOKU FINANC	0.004%	90.540%
3650	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	90.545%
3651	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	90.549%
3652	TRONOX LTD-CL A	0.004%	90.554%
3653	AMERIS BANCORP COMMON STOCK USD1.0	0.004%	90.558%
3654	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.563%
3655	MYRIAD GENETICS	0.004%	90.567%
3656	CHICAGO BRIDGE	0.004%	90.571%
3657	PETRONET LNG LT	0.004%	90.576%
3658	BEIJING ENT WAT	0.004%	90.580%
3659	CRANSWICK	0.004%	90.585%
3660	COCA-COLA EUROP	0.004%	90.589%
3661	KONAMI CO	0.004%	90.594%
3662	SHENZHOU INT GR	0.004%	90.598%
3663	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	90.603%
3664	SCRIPPS(EW)CO(N	0.004%	90.607%
3665	DORMA+KABA HOLD	0.004%	90.612%
3666	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.004%	90.616%
3667	TAIWAN COOPERAT	0.004%	90.620%
3668	DAEWOO SECURITI	0.004%	90.625%
3669	SCHWEITER TECH	0.004%	90.629%
3670	INVENTEC CORP	0.004%	90.634%
3671	MIDDLEBY CORP COMMON STOCK USD.01	0.004%	90.638%
3672	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	90.643%
3673	CYRELA BRAZIL R	0.004%	90.647%
3674	CHANG HWA COMME	0.004%	90.652%
3675	BANRISUL	0.004%	90.656%
3676	NAN YA PLASTIC	0.004%	90.660%
3677	FAST RETAILING	0.004%	90.665%
3678	KAMAN CORP COMMON STOCK USD1.0	0.004%	90.669%
3679	TESSENDERLO CHE	0.004%	90.674%
3680	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	90.678%
3681	KEIHAN ELECTRIC	0.004%	90.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	SHERRITT INTERN	0.004%	90.687%
3683	REXFORD INDUSTR	0.004%	90.691%
3684	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.004%	90.696%
3685	DYNEGY INC COMMON STOCK USD.01	0.004%	90.700%
3686	CRH (DUBLIN)	0.004%	90.705%
3687	BLUEBIRD BIO IN	0.004%	90.709%
3688	PENTA OCEAN CON	0.004%	90.713%
3689	SHIMIZU CORP	0.004%	90.718%
3690	YAMAHA CORP	0.004%	90.722%
3691	POWERTECH TECHN	0.004%	90.727%
3692	SAMSUNG HEAVY	0.004%	90.731%
3693	NOVATEK MICROEL	0.004%	90.735%
3694	SARTORIUS AG-VO	0.004%	90.740%
3695	AZZ INC COMMON STOCK USD1.0	0.004%	90.744%
3696	BANKIA SA	0.004%	90.749%
3697	CHIPOTLE MEXICA	0.004%	90.753%
3698	MICHAEL PAGE IN	0.004%	90.757%
3699	NTT DOCOMO INC SPON ADR ADR	0.004%	90.762%
3700	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	90.766%
3701	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	90.770%
3702	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.004%	90.775%
3703	BANCOLOMBIA SA	0.004%	90.779%
3704	MOBILE MINI INC COMMON STOCK USD.01	0.004%	90.784%
3705	DAILY MAIL&GEN	0.004%	90.788%
3706	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.004%	90.792%
3707	LIVANOVA PLC	0.004%	90.797%
3708	HINO MOTORS	0.004%	90.801%
3709	WABASH NATIONAL	0.004%	90.805%
3710	BREWIN DOLPHIN	0.004%	90.810%
3711	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	90.814%
3712	GANNETT CO INC COMMON STOCK USD.01	0.004%	90.819%
3713	COMFORT SYSTEMS	0.004%	90.823%
3714	ADVANTEST	0.004%	90.827%
3715	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.832%
3716	CABLE ONE INC COMMON STOCK USD.01	0.004%	90.836%
3717	BOB EVANS FARMS	0.004%	90.840%
3718	AES CORP COMMON STOCK USD.01	0.004%	90.845%
3719	L BRANDS INC COMMON STOCK USD.5	0.004%	90.849%
3720	JD SPORTS FASHI	0.004%	90.853%
3721	INNOSPEC INC COMMON STOCK USD.01	0.004%	90.858%
3722	KAJIMA CORP	0.004%	90.862%
3723	INTERFACE INC COMMON STOCK USD.1	0.004%	90.867%
3724	BANK OF GEORGIA	0.004%	90.871%
3725	DSW INC CLASS A COMMON STOCK	0.004%	90.875%
3726	AU OPTRONICS CO	0.004%	90.880%
3727	FACTSET RESEARC	0.004%	90.884%
3728	GOLDEN AGRI RES	0.004%	90.888%
3729	THIRD POINT REI	0.004%	90.893%
3730	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	90.897%
3731	YUEXIU PROPERTY	0.004%	90.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	SELECT INCOME REIT REIT USD.01	0.004%	90.906%
3733	SHIZUOKA BANK	0.004%	90.910%
3734	ISETAN MITSUKOS	0.004%	90.914%
3735	SWATCH GROUP AG	0.004%	90.919%
3736	NISHI-NIPPON FI	0.004%	90.923%
3737	EXXARO	0.004%	90.927%
3738	INSURANCE AUSTR	0.004%	90.932%
3739	SM ENERGY CO COMMON STOCK USD.01	0.004%	90.936%
3740	VONAGE HLDGS CO	0.004%	90.940%
3741	KAMIGUMI CO	0.004%	90.945%
3742	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	90.949%
3743	ALLEGION PLC	0.004%	90.953%
3744	AEDIFICA	0.004%	90.957%
3745	China Mengniu D	0.004%	90.962%
3746	RECORDATI SPA	0.004%	90.966%
3747	GENEREA SAB DE	0.004%	90.970%
3748	KT & G	0.004%	90.975%
3749	PIRAMAL ENTERPR	0.004%	90.979%
3750	NIPPON ACCOMMOD	0.004%	90.983%
3751	DIPLOMA (NEW)	0.004%	90.988%
3752	LULULEMON	0.004%	90.992%
3753	HITACHI CAPITAL	0.004%	90.996%
3754	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	91.000%
3755	ACTUANT CORP A COMMON STOCK USD.2	0.004%	91.005%
3756	POOL CORP COMMON STOCK USD.001	0.004%	91.009%
3757	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.013%
3758	K'S HOLDINGS	0.004%	91.018%
3759	PARK NATIONAL CORP COMMON STOCK	0.004%	91.022%
3760	ADEKA CORPORATI	0.004%	91.026%
3761	REALPAGE INC COMMON STOCK USD.001	0.004%	91.031%
3762	NAVISTAR INTL C	0.004%	91.035%
3763	NORMA GROUP AG	0.004%	91.039%
3764	INDUS HOLDING A	0.004%	91.043%
3765	CLIFFS NATURAL	0.004%	91.048%
3766	HYUNDAI DS,NEW	0.004%	91.052%
3767	BRF SA ADR ADR	0.004%	91.056%
3768	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	91.060%
3769	SOFTWARE AG DAR	0.004%	91.065%
3770	HORIZON PHARMA	0.004%	91.069%
3771	EPAM SYSTEMS INC COMMON STOCK USD.001	0.004%	91.073%
3772	CABELA S INC COMMON STOCK USD.01	0.004%	91.077%
3773	ESSENTA PLC	0.004%	91.082%
3774	BHP BILLITON LTD SPON ADR ADR	0.004%	91.086%
3775	SUN PHARMACEUTI	0.004%	91.090%
3776	MORINAGA & CO	0.004%	91.094%
3777	SINOPHARM GROUP	0.004%	91.099%
3778	HUANENG RENEWAB	0.004%	91.103%
3779	GRASIM INDUSTRI	0.004%	91.107%
3780	HARVEY NORMAN H	0.004%	91.111%
3781	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.116%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	SHANGHAI INDL	0.004%	91.120%
3783	DA OFFICE INV C	0.004%	91.124%
3784	KUEHNE & NAGEL	0.004%	91.128%
3785	NISOURCE INC	0.004%	91.133%
3786	ITV PLC	0.004%	91.137%
3787	GAIL INDIA LTD	0.004%	91.141%
3788	ULTRA ELECTRONI	0.004%	91.145%
3789	KCC CORP	0.004%	91.149%
3790	Denison Mines C	0.004%	91.154%
3791	FORMOSA PLASTIC	0.004%	91.158%
3792	SMC CORP	0.004%	91.162%
3793	OXFORD INDUSTRI	0.004%	91.166%
3794	GAMESA CORP TEC	0.004%	91.171%
3795	BOSSARD HOLDING	0.004%	91.175%
3796	SPAR GROUP LIMI	0.004%	91.179%
3797	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.004%	91.183%
3798	USHIO INC	0.004%	91.187%
3799	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.004%	91.192%
3800	CASTELLUM AB NE	0.004%	91.196%
3801	VIA VAREJO SA	0.004%	91.200%
3802	TRANSAT AT INC	0.004%	91.204%
3803	FORBO HLDG	0.004%	91.208%
3804	LION CORP	0.004%	91.213%
3805	CTS EVENTIM	0.004%	91.217%
3806	ARGAN INC COMMON STOCK USD.15	0.004%	91.221%
3807	AVISTA CORP	0.004%	91.225%
3808	GRAFTON GROUP P	0.004%	91.229%
3809	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	91.233%
3810	HARSCO CORP	0.004%	91.238%
3811	TIME INC COMMON STOCK USD.01	0.004%	91.242%
3812	APOLLO TYRES	0.004%	91.246%
3813	SHOWA SHELL SEK	0.004%	91.250%
3814	LENDINGTREE INC COMMON STOCK USD.01	0.004%	91.254%
3815	WOOLWORTHS HLDG	0.004%	91.258%
3816	KANSAI ELEC POW	0.004%	91.263%
3817	HUA NAN FINANCI	0.004%	91.267%
3818	SANTEN PHARM CO	0.004%	91.271%
3819	NIPPON KONPO UN	0.004%	91.275%
3820	AG GROWTH INTER	0.004%	91.279%
3821	HERA	0.004%	91.283%
3822	TAIWAN PAIHO	0.004%	91.288%
3823	CALERES INC COMMON STOCK USD.01	0.004%	91.292%
3824	HEXAGON AB	0.004%	91.296%
3825	NITORI CO LTD	0.004%	91.300%
3826	SEINO TRANSPORT	0.004%	91.304%
3827	MORINAGA MILK I	0.004%	91.308%
3828	KONINKLIJKE BAM	0.004%	91.312%
3829	NHK SPRING CO	0.004%	91.316%
3830	ONTEX GROUP NV	0.004%	91.321%
3831	VISCOFAN SA	0.004%	91.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	91.329%
3833	NEXTEER AUTOMOT	0.004%	91.333%
3834	GCL-POLY ENERGY	0.004%	91.337%
3835	AOYAMA TRADING	0.004%	91.341%
3836	POWER INTEGRATI	0.004%	91.345%
3837	POWER FINANCE C	0.004%	91.349%
3838	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.353%
3839	ZOETIS INC SR UNSECURED 02/18 1.875	0.004%	91.358%
3840	NORTHWEST HEALT	0.004%	91.362%
3841	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.004%	91.366%
3842	TINGYI(CAYMAN I	0.004%	91.370%
3843	PSP SWISS PROPE	0.004%	91.374%
3844	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.378%
3845	SHENZHEN INTERN	0.004%	91.382%
3846	TRIPOD TECHNOLO	0.004%	91.386%
3847	SENIOR PLC	0.004%	91.390%
3848	TOPCON CORPORAT	0.004%	91.394%
3849	DAIICHI KOSHO C	0.004%	91.398%
3850	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	91.402%
3851	ULTRAPAR PARTIC	0.004%	91.407%
3852	OSG CORP	0.004%	91.411%
3853	ISRAEL DISCOUNT	0.004%	91.415%
3854	TELEFONICA DEUT	0.004%	91.419%
3855	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	91.423%
3856	ALEXANDERS INC	0.004%	91.427%
3857	BANKRATE INC COMMON STOCK USD.01	0.004%	91.431%
3858	WILMAR INTERL L	0.004%	91.435%
3859	CHUBU ELEC POWE	0.004%	91.439%
3860	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	91.443%
3861	MAPLETREE INDUS	0.004%	91.447%
3862	BHARTI INFRATEL	0.004%	91.451%
3863	ROLLINS INC	0.004%	91.455%
3864	NEUSTAR INC-CLA	0.004%	91.459%
3865	ASANKO GOLD INC	0.004%	91.463%
3866	UTD DRUG	0.004%	91.467%
3867	SCIENTIFIC GAME	0.004%	91.471%
3868	MARUI CO	0.004%	91.475%
3869	MITIE GROUP	0.004%	91.479%
3870	GENTHERM INC COMMON STOCK	0.004%	91.483%
3871	KOREAN AIR LINE	0.004%	91.487%
3872	COMPUTERSHARE L	0.004%	91.491%
3873	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	91.495%
3874	EURONEXT NV	0.004%	91.499%
3875	SHINSEGAE DEPT	0.004%	91.503%
3876	BRAIT SA	0.004%	91.507%
3877	EPLUS INC	0.004%	91.511%
3878	BDO UNIBANK INC	0.004%	91.515%
3879	AYALA CORP	0.004%	91.519%
3880	ANDRITZ AG	0.004%	91.523%
3881	PARAGON GROUP O	0.004%	91.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	KUMAGAI GUMI CO	0.004%	91.531%
3883	SUPER GROUP	0.004%	91.535%
3884	K-REIT ASIA	0.004%	91.539%
3885	WOONGJIN COWAY	0.004%	91.543%
3886	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.547%
3887	HIGHWEALTH CONS	0.004%	91.551%
3888	NISSHINBO IND I	0.004%	91.555%
3889	INDIVIOR PLC	0.004%	91.559%
3890	AWA BANK	0.004%	91.563%
3891	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.567%
3892	GRAINCORP LTD	0.004%	91.571%
3893	INTERPUMP GROUP	0.004%	91.575%
3894	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	91.579%
3895	OMNICELL INC COMMON STOCK USD.001	0.004%	91.583%
3896	PFEIFFER VAC TE	0.004%	91.587%
3897	VIAD CORP	0.004%	91.591%
3898	BTG PLC	0.004%	91.595%
3899	ARMSTRONG WORLD	0.004%	91.599%
3900	WEIS MARKETS IN	0.004%	91.603%
3901	KEMIRA OY	0.004%	91.607%
3902	BELMOND LTD	0.004%	91.611%
3903	LG INNOTEK CO	0.004%	91.615%
3904	SPIRE INC COMMON STOCK USD1.0	0.004%	91.619%
3905	SOCIETE TELEVIS	0.004%	91.623%
3906	MAEDA ROAD CONS	0.004%	91.627%
3907	ORKLA ASA	0.004%	91.631%
3908	INDUSTRIAS PENO	0.004%	91.635%
3909	UNITI GROUP INC REIT USD.0001	0.004%	91.638%
3910	VIACOM INC SR UNSECURED 12/19 2.75	0.004%	91.642%
3911	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	91.646%
3912	TERANGA GOLD CO	0.004%	91.650%
3913	GLORY	0.004%	91.654%
3914	BARCO(NEW)	0.004%	91.658%
3915	MORI TRUST SOGO	0.004%	91.662%
3916	BHARAT HEAVY EL	0.004%	91.666%
3917	MODERN TIMES GR	0.004%	91.670%
3918	PTT GLOBAL CHEM	0.004%	91.674%
3919	NAGOYA RAILROAD	0.004%	91.678%
3920	ANALOGIC CORP	0.004%	91.682%
3921	GEA GROUP AG	0.004%	91.686%
3922	EXPONENT INC COMMON STOCK USD.001	0.004%	91.690%
3923	TOKUYAMA CORP	0.004%	91.693%
3924	KOREA LIFE INSU	0.004%	91.697%
3925	DRAX GROUP PLC	0.004%	91.701%
3926	WALSIN TECHNOLO	0.004%	91.705%
3927	TOKYU CORP	0.004%	91.709%
3928	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.713%
3929	QANTAS AIRWAYS	0.004%	91.717%
3930	PROMOTORA Y OPE	0.004%	91.721%
3931	COMFORTDELGRO C	0.004%	91.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	ASIANA AIRLINES	0.004%	91.729%
3933	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.733%
3934	IMCD GROUP NV	0.004%	91.736%
3935	CHESAPEAKE LODG	0.004%	91.740%
3936	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	91.744%
3937	H2O RETAILING C	0.004%	91.748%
3938	TOKAI CARBON CO	0.004%	91.752%
3939	MIRACA HOLDIN	0.004%	91.756%
3940	SUN TV NETWORK	0.004%	91.760%
3941	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	91.764%
3942	SHIGA BANK	0.004%	91.767%
3943	CHINA AGRI-INDU	0.004%	91.771%
3944	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	91.775%
3945	AMEC FOSTER	0.004%	91.779%
3946	ESTACIO PARTICI	0.004%	91.783%
3947	CONMED CORP COMMON STOCK USD.01	0.004%	91.787%
3948	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.791%
3949	BURLINGTON STORES INC COMMON STOCK USD.0001	0.004%	91.795%
3950	CONZZETA AG	0.004%	91.798%
3951	AMEDISYS INC COMMON STOCK USD.001	0.004%	91.802%
3952	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	91.806%
3953	HORIBA	0.004%	91.810%
3954	ASHMORE GROUP	0.004%	91.814%
3955	SOHO CHINA LTD	0.004%	91.818%
3956	SOUTH INDIA BAN	0.004%	91.822%
3957	CBL & ASSOC PRO	0.004%	91.825%
3958	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.829%
3959	TAIWAN UNION TE	0.004%	91.833%
3960	MANDO CORPORATI	0.004%	91.837%
3961	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	91.841%
3962	ORIENTAL LAND C	0.004%	91.845%
3963	MEDIBANK PVT LT	0.004%	91.849%
3964	FUJITSU GENERAL	0.004%	91.852%
3965	JAPAN EXCELLENT	0.004%	91.856%
3966	LUK FOOK HOLDIN	0.004%	91.860%
3967	ASSOCIATED BRIT	0.004%	91.864%
3968	ADVANSIX INC COMMON STOCK USD.01	0.004%	91.868%
3969	SABRA HEALTH CARE REIT INC REIT USD.01	0.004%	91.872%
3970	BOLSAS Y MERCAD	0.004%	91.875%
3971	EMMI AG	0.004%	91.879%
3972	DAISHI BANK	0.004%	91.883%
3973	INVESTEC LIMITE	0.004%	91.887%
3974	DFDS A/S	0.004%	91.891%
3975	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	91.895%
3976	OCI	0.004%	91.898%
3977	IOOF HOLDINGS L	0.004%	91.902%
3978	GUESS? INC COMMON STOCK USD.01	0.004%	91.906%
3979	EULER & HERMES	0.004%	91.910%
3980	UNIQA INSURANCE	0.004%	91.914%
3981	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	91.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	AVANGRID INC COMMON STOCK USD.01	0.004%	91.921%
3983	PROTO LABS INC COMMON STOCK USD.001	0.004%	91.925%
3984	CFE	0.004%	91.929%
3985	CJ CORP.	0.004%	91.933%
3986	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.937%
3987	D'IETEREN TRADI	0.004%	91.941%
3988	JAMES RIVER GRO	0.004%	91.944%
3989	LATAM AIRLINES	0.004%	91.948%
3990	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	91.952%
3991	GPO FIN INBURSA	0.004%	91.956%
3992	STRATASYS LTD	0.004%	91.960%
3993	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.963%
3994	RENGO CO	0.004%	91.967%
3995	STEELCASE INC	0.004%	91.971%
3996	OLYMPUS OPTICAL	0.004%	91.975%
3997	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.004%	91.979%
3998	ANIMA HOLDING S	0.004%	91.982%
3999	JSE LTD	0.004%	91.986%
4000	ITC LTD	0.004%	91.990%
4001	KLOECKNER & CO	0.004%	91.994%
4002	TOAGOSEI CO LTD	0.004%	91.998%
4003	CHINA RAILWAY C	0.004%	92.001%
4004	AEON FINANCIAL	0.004%	92.005%
4005	NOVANTA INC COMMON STOCK	0.004%	92.009%
4006	RYOSAN CO	0.004%	92.013%
4007	THAI OIL PCL-FR	0.004%	92.017%
4008	SONAE, S.G.P.S.	0.004%	92.020%
4009	NISHIMATSU CONS	0.004%	92.024%
4010	TERRENO REALTY CORP REIT USD.01	0.004%	92.028%
4011	BOYD GAMING COR	0.004%	92.032%
4012	HAIER ELECTRONI	0.004%	92.035%
4013	RAMBUS INC	0.004%	92.039%
4014	TENNANT CO	0.004%	92.043%
4015	HAZAMA CORP(NEW	0.004%	92.047%
4016	PT TAMBANG BATU	0.004%	92.050%
4017	JBS SA	0.004%	92.054%
4018	STANLEY ELECTRI	0.004%	92.058%
4019	VEON LTD ADR	0.004%	92.062%
4020	SCHWEITZER-MAUD	0.004%	92.066%
4021	MARINE HARVEST	0.004%	92.069%
4022	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	92.073%
4023	HOKKOKU BANK	0.004%	92.077%
4024	SHRIRAM TRANSP	0.004%	92.081%
4025	EMPRESAS CMPC S	0.004%	92.084%
4026	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.004%	92.088%
4027	GPO TELEVISA	0.004%	92.092%
4028	TS TECH CO.LTD	0.004%	92.095%
4029	MITSUBISHI MOTO	0.004%	92.099%
4030	MR PRICE GROUP	0.004%	92.103%
4031	WETHERSPOON (J.	0.004%	92.107%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	1ST SOURCE CORP COMMON STOCK	0.004%	92.110%
4033	WHITEHAVEN COAL	0.004%	92.114%
4034	PNM RESOURCES I	0.004%	92.118%
4035	CHINA PACIFIC I	0.004%	92.122%
4036	PORTUCEL EMPRES	0.004%	92.125%
4037	INGEVITY CORP COMMON STOCK USD.01	0.004%	92.129%
4038	CHINA PETROLEUM	0.004%	92.133%
4039	MRV ENGENHARIA	0.004%	92.137%
4040	UNIBET GROUP PL	0.004%	92.140%
4041	OCLARO INC COMMON STOCK USD.01	0.004%	92.144%
4042	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.148%
4043	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.004%	92.151%
4044	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	92.155%
4045	HEIDELBERGER DR	0.004%	92.159%
4046	BAJAJ FINANCE L	0.004%	92.163%
4047	GRAY TELEVISION INC COMMON STOCK	0.004%	92.166%
4048	SSP GROUP PLC	0.004%	92.170%
4049	HANWA CO	0.004%	92.174%
4050	EICHER MOTORS	0.004%	92.177%
4051	WEST JAPAN RAIL	0.004%	92.181%
4052	BAVARIAN NORDIC	0.004%	92.185%
4053	TADANO	0.004%	92.189%
4054	NCSOFT CORPN	0.004%	92.192%
4055	SAVILLS PLC	0.004%	92.196%
4056	SAPURAKENCANA P	0.004%	92.200%
4057	EBIX INC COMMON STOCK USD.1	0.004%	92.203%
4058	KOREAN REINSURA	0.004%	92.207%
4059	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.004%	92.211%
4060	DLF LIMITED	0.004%	92.214%
4061	ATLAS COPCO AB	0.004%	92.218%
4062	PORT OF TAURANG	0.004%	92.222%
4063	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	92.225%
4064	UNITE GROUP PLC	0.004%	92.229%
4065	HOCHTIEF AG	0.004%	92.233%
4066	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	92.237%
4067	EQUATORIAL ENER	0.004%	92.240%
4068	DECHRA PHARMA	0.004%	92.244%
4069	BREMBO SPA	0.004%	92.248%
4070	CHART INDUSTRIE	0.004%	92.251%
4071	FIVE PRIME THER	0.004%	92.255%
4072	TUPRAS-TURKIYE	0.004%	92.259%
4073	AXIATA GROUP	0.004%	92.262%
4074	NGK INSULATORS	0.004%	92.266%
4075	RAMSAY HEALTH C	0.004%	92.270%
4076	TRICON CAPITAL	0.004%	92.273%
4077	EDP RENOVAVEIS	0.004%	92.277%
4078	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.004%	92.281%
4079	FAR EAST HORIZO	0.004%	92.284%
4080	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	92.288%
4081	CHINA RESOURCES	0.004%	92.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	BR MALLS PARTIC	0.004%	92.295%
4083	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.004%	92.299%
4084	SURUGA BANK	0.004%	92.302%
4085	L&T FINANCE HOL	0.004%	92.306%
4086	SIXT SE PFD	0.004%	92.310%
4087	APA GROUP	0.004%	92.313%
4088	TAIYO NIPPON SA	0.004%	92.317%
4089	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	92.321%
4090	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	92.324%
4091	AIR NEW ZEALAND	0.004%	92.328%
4092	SIBANYE GOLD SPON ADR ADR	0.004%	92.332%
4093	FIRST PACIFIC C	0.004%	92.335%
4094	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.004%	92.339%
4095	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	92.342%
4096	GRUPO ELEKTRA(N	0.004%	92.346%
4097	LIBERTY HLDGS	0.004%	92.350%
4098	FNFV GROUP TRACKING STK USD.0001	0.004%	92.353%
4099	MEGACABLE HOLDI	0.004%	92.357%
4100	EVERTZ TECHNOLO	0.004%	92.361%
4101	BIG YELLOW GROU	0.004%	92.364%
4102	CAPITAL & COUNT	0.004%	92.368%
4103	MALAYSIA AIRPOR	0.004%	92.371%
4104	DIEBOLD INC	0.004%	92.375%
4105	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	92.379%
4106	DET N O A	0.004%	92.382%
4107	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	92.386%
4108	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	92.389%
4109	ASHOK LEYLAND	0.004%	92.393%
4110	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	92.397%
4111	SHIMACHU CO	0.004%	92.400%
4112	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	92.404%
4113	NOLATO AB	0.004%	92.407%
4114	COSMO ENERGY HO	0.004%	92.411%
4115	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	92.415%
4116	TAIWAN HON CHUA	0.004%	92.418%
4117	VALE SA SP ADR ADR	0.004%	92.422%
4118	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	92.425%
4119	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	92.429%
4120	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	92.432%
4121	HTC CORP COMMON	0.004%	92.436%
4122	RIO TINTO PLC	0.004%	92.440%
4123	GPO CATALANA OC	0.004%	92.443%
4124	LAMAR ADVERTISING CO A REIT USD.001	0.004%	92.447%
4125	ENERGY DEVELOP	0.004%	92.450%
4126	TERUMO CORP	0.004%	92.454%
4127	METSA BOARD	0.004%	92.457%
4128	LUZERNER KTBK	0.004%	92.461%
4129	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.465%
4130	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	92.468%
4131	SHOPPING CENTRE	0.004%	92.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	SWEDISH MATCH C	0.004%	92.475%
4133	TURK HAVA YOLLA	0.004%	92.479%
4134	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	92.482%
4135	DELTIC TIMBER	0.004%	92.486%
4136	RATIONAL	0.004%	92.490%
4137	YAMATAKE CORP Y	0.004%	92.493%
4138	LHC GROUP INC COMMON STOCK USD.01	0.004%	92.497%
4139	CHASE CORP COMMON STOCK USD.1	0.004%	92.500%
4140	AFRICA OIL CORP	0.004%	92.504%
4141	BLUCORA INC COMMON STOCK USD.0001	0.004%	92.507%
4142	TOTVS SA	0.004%	92.511%
4143	US ECOLOGY INC COMMON STOCK USD.01	0.004%	92.515%
4144	WORKSPACE GROUP	0.004%	92.518%
4145	STROER OUT-OF-H	0.004%	92.522%
4146	OA0 ROSNEFT OIL	0.004%	92.525%
4147	KRUNG THAI BNK	0.004%	92.529%
4148	NIPPON SHOKUBAI	0.004%	92.532%
4149	NISSAN CHEMICAL	0.004%	92.536%
4150	SAWAI PHARM CO	0.004%	92.539%
4151	ENTERPRISE INNS	0.004%	92.543%
4152	NUFARM	0.004%	92.546%
4153	ARCADIS NV	0.004%	92.550%
4154	MAPLETREE GREAT	0.004%	92.554%
4155	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	92.557%
4156	RATOS AB-B SHS	0.004%	92.561%
4157	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	92.564%
4158	TELECOM ITALIA	0.004%	92.568%
4159	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	92.571%
4160	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	92.575%
4161	SANKYO CO LTD	0.004%	92.578%
4162	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	92.582%
4163	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	92.585%
4164	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.004%	92.589%
4165	SFS GROUP AG	0.004%	92.592%
4166	AMERISAFE INC COMMON STOCK USD.01	0.004%	92.596%
4167	CAP SA	0.004%	92.599%
4168	BLACKBAUD INC	0.004%	92.603%
4169	DAVIDE CAMPARI-	0.004%	92.606%
4170	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	92.610%
4171	REALTEK SEMICON	0.004%	92.613%
4172	SODEXHO ALLIANC	0.004%	92.617%
4173	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.004%	92.620%
4174	PUNJAB NATIONAL	0.004%	92.624%
4175	ACER INC	0.004%	92.628%
4176	NETWORK HEALTHC	0.004%	92.631%
4177	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	92.635%
4178	FAR EASTONE TEL	0.004%	92.638%
4179	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	92.642%
4180	AMANO CORPORATI	0.003%	92.645%
4181	MACRONIX INTERN	0.003%	92.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	EMBRAER SA SPON ADR ADR	0.003%	92.652%
4183	FEDEX CORP COMPANY GUAR 02/20 2.3	0.003%	92.656%
4184	MEIJI HOLDINGS	0.003%	92.659%
4185	PZ CUSSENS PLC	0.003%	92.663%
4186	AEROPORTS DE PA	0.003%	92.666%
4187	TELENET GROUP H	0.003%	92.669%
4188	KAYABA INDUSTRY	0.003%	92.673%
4189	IMERYS SA	0.003%	92.676%
4190	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.003%	92.680%
4191	KOKUYO CO	0.003%	92.683%
4192	TURKIYE HALK	0.003%	92.687%
4193	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.003%	92.690%
4194	HAITONG SECURIT	0.003%	92.694%
4195	IWATANI INTL CO	0.003%	92.697%
4196	FP CORP	0.003%	92.701%
4197	FED SIGNAL CORP	0.003%	92.704%
4198	TELSTRA CORP	0.003%	92.708%
4199	NEWS CORP CLASS B COMMON STOCK	0.003%	92.711%
4200	BRITVIC	0.003%	92.715%
4201	BCO SANTANDER-C	0.003%	92.718%
4202	GALLIFORD TRY P	0.003%	92.722%
4203	CHINA RESOURCES	0.003%	92.725%
4204	SAMSUNG C&T COR	0.003%	92.729%
4205	JAIN IRRIGATION	0.003%	92.732%
4206	GREENTOWN CHINA	0.003%	92.736%
4207	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	92.739%
4208	US CONCRETE INC COMMON STOCK USD.001	0.003%	92.743%
4209	SUN ART RETAIL	0.003%	92.746%
4210	AF AB	0.003%	92.749%
4211	KEYENCE CORP	0.003%	92.753%
4212	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	92.756%
4213	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	92.760%
4214	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	92.763%
4215	DOOSAN INFRACOR	0.003%	92.767%
4216	AARHUSKARLSHAMN	0.003%	92.770%
4217	SING AIRP TRM S	0.003%	92.774%
4218	KUMBA IRON ORE	0.003%	92.777%
4219	QUALITY CARE PROPERTIES REIT USD.01	0.003%	92.781%
4220	CHEUNG KONG INF	0.003%	92.784%
4221	TREND MICRO INC	0.003%	92.787%
4222	ILUKA RESOURCES	0.003%	92.791%
4223	BANREGIO GRUPO	0.003%	92.794%
4224	EXTERRAN CORP COMMON STOCK USD.01	0.003%	92.798%
4225	DRILLISCH AG	0.003%	92.801%
4226	TRADE ME LTD	0.003%	92.805%
4227	ECONOCOM GROUP	0.003%	92.808%
4228	GAMUDA BERHAD	0.003%	92.811%
4229	IIDA GROUP HOLD	0.003%	92.815%
4230	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	92.818%
4231	WH SMITH PLC	0.003%	92.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	INVINCIBLE INVE	0.003%	92.825%
4233	OSAKA GAS CO	0.003%	92.829%
4234	LONG CHEN PAPER	0.003%	92.832%
4235	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	92.835%
4236	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	92.839%
4237	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.842%
4238	HANNOVER RUECKV	0.003%	92.846%
4239	AIRPORTS OF THA	0.003%	92.849%
4240	SPAR NORD BANK	0.003%	92.853%
4241	BANCO COMERCIAL	0.003%	92.856%
4242	CHINA EVERBRIGH	0.003%	92.859%
4243	ASSECO POLAND S	0.003%	92.863%
4244	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	92.866%
4245	BOBST GROUP AG	0.003%	92.870%
4246	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	92.873%
4247	KONINKLIJKE WES	0.003%	92.876%
4248	EL PASO ELECTRIC CO COMMON STOCK	0.003%	92.880%
4249	GREGGS PLC	0.003%	92.883%
4250	IMPLENIA AG	0.003%	92.887%
4251	TVS MOTOR CO	0.003%	92.890%
4252	EMPRESAS COPEC	0.003%	92.894%
4253	COEUR MINING IN	0.003%	92.897%
4254	ASTEC INDUSTRIE	0.003%	92.900%
4255	GLATFELTER(PH)C	0.003%	92.904%
4256	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	92.907%
4257	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	92.911%
4258	BIOCON	0.003%	92.914%
4259	CITY DEVELOPMEN	0.003%	92.917%
4260	TF ADNUBUSTRADO	0.003%	92.921%
4261	HINDUSTAN PETRO	0.003%	92.924%
4262	TRIMAS CORP COMMON STOCK USD.01	0.003%	92.927%
4263	CARSALES.COM LT	0.003%	92.931%
4264	SERVICENOW INC COMMON STOCK USD.001	0.003%	92.934%
4265	FOXCONN TECHNOL	0.003%	92.938%
4266	STORNOWAY DIAMO	0.003%	92.941%
4267	LCY CHEMICAL CO	0.003%	92.944%
4268	SUMITOMO BAKELI	0.003%	92.948%
4269	SSAB SVENSKT ST	0.003%	92.951%
4270	CHURCHILL DOWNS INC COMMON STOCK	0.003%	92.955%
4271	COM2US CORPORAT	0.003%	92.958%
4272	SIAM CEMENT PCL	0.003%	92.961%
4273	POLY HONG KONG	0.003%	92.965%
4274	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	92.968%
4275	APOLLO HOSPITAL	0.003%	92.971%
4276	TATA GLOBAL	0.003%	92.975%
4277	HALFORDS GROUP	0.003%	92.978%
4278	HYUNDAI HEAVY I	0.003%	92.982%
4279	GUANGDONG INVES	0.003%	92.985%
4280	A2A SPA	0.003%	92.988%
4281	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	92.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	KRUK SA	0.003%	92.995%
4283	SEOUL SEMICONDU	0.003%	92.998%
4284	MARUHA NICHIRO	0.003%	93.002%
4285	TOMY CO LTD	0.003%	93.005%
4286	OPEN HOUSE CO L	0.003%	93.008%
4287	EBRO FOODS SA	0.003%	93.012%
4288	MCGRATH RENTCORP COMMON STOCK	0.003%	93.015%
4289	JUBILANT LIFE S	0.003%	93.018%
4290	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.003%	93.022%
4291	HAW PAR CORP LT	0.003%	93.025%
4292	FUTURE LAND DEV	0.003%	93.029%
4293	KIYO BANK	0.003%	93.032%
4294	PIONEER FOODS L	0.003%	93.035%
4295	HEXPOL AB	0.003%	93.039%
4296	ILIAD	0.003%	93.042%
4297	FLIGHT CENTRE L	0.003%	93.045%
4298	GPO CARSO SA DE	0.003%	93.049%
4299	AVICHINA INDUST	0.003%	93.052%
4300	NOMURA RESEARCH	0.003%	93.055%
4301	LONDONMETRIC PR	0.003%	93.059%
4302	BLACKPEARL RESO	0.003%	93.062%
4303	DINEQUITY INC	0.003%	93.065%
4304	RINGKJOEBING LA	0.003%	93.069%
4305	HITACHI TRNSPT	0.003%	93.072%
4306	NEOGEN CORP COMMON STOCK USD.16	0.003%	93.075%
4307	YAMATO KOGYO CO	0.003%	93.079%
4308	SA DES CIMENTS	0.003%	93.082%
4309	AEROVIRONMENT I	0.003%	93.085%
4310	LINTEC CORP	0.003%	93.089%
4311	ALAMO GROUP INC	0.003%	93.092%
4312	FANUC	0.003%	93.095%
4313	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.003%	93.099%
4314	FAR EAST TEXTIL	0.003%	93.102%
4315	DAH SING FINANC	0.003%	93.105%
4316	CAPELLA EDUCATI	0.003%	93.108%
4317	FUJI OIL CO	0.003%	93.112%
4318	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.115%
4319	SKYWORTH DIGITA	0.003%	93.118%
4320	GUARDIAN CAP GR	0.003%	93.122%
4321	AZIMUT HOLDOING	0.003%	93.125%
4322	ARVIND LTD	0.003%	93.128%
4323	SPARTANNASH CO COMMON STOCK	0.003%	93.132%
4324	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.135%
4325	LATAM AIRLINES GROUP SP ADR ADR	0.003%	93.138%
4326	HYUNDAI DEVELOP	0.003%	93.142%
4327	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.145%
4328	ANGLOVAAL MININ	0.003%	93.148%
4329	INTRUM JUSTITIA	0.003%	93.151%
4330	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.155%
4331	INDUSTRIAL & IN	0.003%	93.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	SHANGHAI PHARMA	0.003%	93.161%
4333	MARUICHI STL TU	0.003%	93.165%
4334	KIER GROUP	0.003%	93.168%
4335	TENAGA NASIONL	0.003%	93.171%
4336	ERG SPA	0.003%	93.174%
4337	WALSIN LIHWA CO	0.003%	93.178%
4338	MACQUARIE KOREA	0.003%	93.181%
4339	HYUNDAI WIA COR	0.003%	93.184%
4340	WONIK IPS CO LT	0.003%	93.188%
4341	SLIGRO FOOD GRO	0.003%	93.191%
4342	DIASORIN SPA EU	0.003%	93.194%
4343	ITAU CORPBANCA	0.003%	93.197%
4344	FRESNILLO PLC	0.003%	93.201%
4345	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	93.204%
4346	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.207%
4347	ALMACENES EXITO	0.003%	93.211%
4348	SHIRE PLC ADR	0.003%	93.214%
4349	STEEL AUTHORITY	0.003%	93.217%
4350	SINOTRANS LIMIT	0.003%	93.220%
4351	TIME WARNER INC	0.003%	93.224%
4352	ASICS CORP	0.003%	93.227%
4353	NACHI-FUJIKOSHI	0.003%	93.230%
4354	NIHON PARKERIZI	0.003%	93.233%
4355	MERIDIAN BANCORP INC COMMON STOCK	0.003%	93.237%
4356	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	93.240%
4357	DATATEC	0.003%	93.243%
4358	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	93.246%
4359	UNIMICRON TECHN	0.003%	93.250%
4360	MAXLINEAR INC COMMON STOCK	0.003%	93.253%
4361	KITE PHARMA INC COMMON STOCK USD.001	0.003%	93.256%
4362	MAHINDRA & MAHI	0.003%	93.259%
4363	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	93.263%
4364	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	93.266%
4365	JB HI-FI	0.003%	93.269%
4366	ANDERSONS INC/THE COMMON STOCK	0.003%	93.272%
4367	AICA KOGYO CO	0.003%	93.276%
4368	AOZORA BANK	0.003%	93.279%
4369	IPSOS	0.003%	93.282%
4370	ST JOE CO/THE COMMON STOCK	0.003%	93.285%
4371	TURK SISE VE CA	0.003%	93.289%
4372	CHENG SHIN RUBB	0.003%	93.292%
4373	WIENER STAEDTIS	0.003%	93.295%
4374	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.298%
4375	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	93.302%
4376	SIXT AG	0.003%	93.305%
4377	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	93.308%
4378	KEIYO BANK	0.003%	93.311%
4379	STEADFAST GROUP	0.003%	93.315%
4380	CBIZ INC COMMON STOCK USD.01	0.003%	93.318%
4381	TOHO HOLDINGS C	0.003%	93.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	AECI	0.003%	93.324%
4383	MAIDEN HLDGS LT	0.003%	93.327%
4384	CANWEL BUILDING	0.003%	93.331%
4385	SARAS SPA	0.003%	93.334%
4386	WINBOND ELECTRO	0.003%	93.337%
4387	DERICHEBOURG	0.003%	93.340%
4388	TURKIYE VAKIFLA	0.003%	93.344%
4389	NIPPON HODO CO	0.003%	93.347%
4390	ORGANIZACI SORI	0.003%	93.350%
4391	JAPAN RENTAL HO	0.003%	93.353%
4392	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.356%
4393	AGREE REALTY CORP REIT USD.0001	0.003%	93.360%
4394	ODAKYU ELEC RLW	0.003%	93.363%
4395	UNIPRES CORP.	0.003%	93.366%
4396	ALFRESA HOLDING	0.003%	93.369%
4397	HILL & SMITH HL	0.003%	93.372%
4398	mitsui eng&ship	0.003%	93.376%
4399	BANCO DE CHILE ADR ADR	0.003%	93.379%
4400	SMILES SA	0.003%	93.382%
4401	DEWAN HOUSING F	0.003%	93.385%
4402	DAH SING BANKIN	0.003%	93.388%
4403	BANK DANAMON PT	0.003%	93.392%
4404	H&E EQUIPMENT S	0.003%	93.395%
4405	MELCO INTERNATI	0.003%	93.398%
4406	VALORA HOLDING	0.003%	93.401%
4407	UNIT CORP	0.003%	93.404%
4408	AUROBINDO PHARM	0.003%	93.408%
4409	NORTHAM PLATINU	0.003%	93.411%
4410	SAN IN GODO BAN	0.003%	93.414%
4411	BUREAU VERITAS	0.003%	93.417%
4412	HANSTEEN HOLDIN	0.003%	93.420%
4413	MODINE MFG CO	0.003%	93.424%
4414	MARSTON'S PLC	0.003%	93.427%
4415	NICHIAS CORP	0.003%	93.430%
4416	DOOSAN HEAVY IN	0.003%	93.433%
4417	TSUBAKIMOTO CHA	0.003%	93.436%
4418	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	93.439%
4419	PREMIER INVESTM	0.003%	93.443%
4420	CHINA CONCH VEN	0.003%	93.446%
4421	OKUMA CORP	0.003%	93.449%
4422	LOTTE SHOPPING	0.003%	93.452%
4423	LG PHILIPS LCD	0.003%	93.455%
4424	PAPA JOHN'S INT	0.003%	93.458%
4425	USIMINAS USI SD	0.003%	93.462%
4426	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.465%
4427	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.468%
4428	MIZRAHI TEFAHOT	0.003%	93.471%
4429	NIPPON GAS CO L	0.003%	93.474%
4430	CALTEX AUSTRALI	0.003%	93.477%
4431	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.481%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	WOORI INVESTMEN	0.003%	93.484%
4433	DUSKIN CO LTD	0.003%	93.487%
4434	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	93.490%
4435	FUYO GENERAL LE	0.003%	93.493%
4436	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.496%
4437	CAVIUM INC COMMON STOCK USD.001	0.003%	93.499%
4438	MABUCHI MOTOR C	0.003%	93.503%
4439	KERNEL HOLDING	0.003%	93.506%
4440	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.509%
4441	MORGAN ADVANCE	0.003%	93.512%
4442	SANDS CHINA LTD	0.003%	93.515%
4443	HAITIAN INTL HL	0.003%	93.518%
4444	TODA CORP	0.003%	93.521%
4445	ASM PACIFIC TEC	0.003%	93.525%
4446	MONEYSUPERMARKE	0.003%	93.528%
4447	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.531%
4448	CUMMINS INDIA	0.003%	93.534%
4449	WESTPAC BANKING	0.003%	93.537%
4450	HYSAN DEVELOPME	0.003%	93.540%
4451	MEDICLINIC INTE	0.003%	93.543%
4452	DAETWYLER HOLDI	0.003%	93.547%
4453	BJ S RESTAURANTS INC COMMON STOCK	0.003%	93.550%
4454	SINO-AMERICAN S	0.003%	93.553%
4455	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	93.556%
4456	SUMCO CORPORATI	0.003%	93.559%
4457	ALLIANCE FINANC	0.003%	93.562%
4458	NORTH PACIFIC B	0.003%	93.565%
4459	OKI ELECTRIC IN	0.003%	93.568%
4460	COCA-COLA FEMSA	0.003%	93.572%
4461	AIR CHINA LTD	0.003%	93.575%
4462	TECAN AG	0.003%	93.578%
4463	ENEL CHILE SA ADR	0.003%	93.581%
4464	THAI MILITARY B	0.003%	93.584%
4465	KWG PROPERTY HL	0.003%	93.587%
4466	LAKELAND BANCORP INC COMMON STOCK	0.003%	93.590%
4467	TAG TEGERNSEE I	0.003%	93.593%
4468	KINTETSU CORP	0.003%	93.596%
4469	DELPHI ENERGY C	0.003%	93.600%
4470	BONAVA AB - B S	0.003%	93.603%
4471	HORIZON NORTH L	0.003%	93.606%
4472	SCANSOURCE INC COMMON STOCK	0.003%	93.609%
4473	KORIAN	0.003%	93.612%
4474	HOKUETSU KISHU	0.003%	93.615%
4475	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	93.618%
4476	ADVANCED MICRO	0.003%	93.621%
4477	TESLA INC COMMON STOCK USD.001	0.003%	93.624%
4478	ACERINOX SA	0.003%	93.627%
4479	BANK MILLENIUM	0.003%	93.631%
4480	ELITE MATERIAL	0.003%	93.634%
4481	ABAXIS INC COMMON STOCK	0.003%	93.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	SIAS SPA	0.003%	93.640%
4483	NHN ENTERTAINME	0.003%	93.643%
4484	KINDEN CORPORAT	0.003%	93.646%
4485	PIGEON CORP	0.003%	93.649%
4486	CARETRUST REIT INC REIT USD.01	0.003%	93.652%
4487	BANCO SANTANDER	0.003%	93.655%
4488	KEWPIE CORP	0.003%	93.658%
4489	AKER ASA	0.003%	93.661%
4490	ROBINSONS LAND	0.003%	93.664%
4491	CD PROJEKT SA	0.003%	93.668%
4492	BYD CO	0.003%	93.671%
4493	COM HEM HLDG AB	0.003%	93.674%
4494	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	93.677%
4495	ACCELL GROUP	0.003%	93.680%
4496	H.I.S.CO	0.003%	93.683%
4497	TOWER SEMICONDU	0.003%	93.686%
4498	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	93.689%
4499	ST GALLER KTBK	0.003%	93.692%
4500	TOPRE CORPORATI	0.003%	93.695%
4501	DAEWOO INTERNAT	0.003%	93.698%
4502	GIANT MFG CO	0.003%	93.701%
4503	MATERION CORP COMMON STOCK	0.003%	93.704%
4504	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.707%
4505	SHANDONG WEIGAO	0.003%	93.711%
4506	OUTOTEC OYJ	0.003%	93.714%
4507	UNILEVER NV	0.003%	93.717%
4508	MRF LTD	0.003%	93.720%
4509	ITOHAM YONEKYU	0.003%	93.723%
4510	SHIP HEALTHCARE	0.003%	93.726%
4511	FABEGE AB	0.003%	93.729%
4512	ITAU UNIBANCO H	0.003%	93.732%
4513	CHINA RAILWAY G	0.003%	93.735%
4514	KYOWA EXEO CORP	0.003%	93.738%
4515	KING YUAN ELECT	0.003%	93.741%
4516	MONCLER SPA	0.003%	93.744%
4517	YAGEO CORP	0.003%	93.747%
4518	ROHTO PHARM	0.003%	93.750%
4519	NIPPON SEIKI CO	0.003%	93.753%
4520	CHINA AIRLINES	0.003%	93.756%
4521	SHIMANO INC	0.003%	93.759%
4522	KOREA ZINC	0.003%	93.762%
4523	MEGMILK SNOW BR	0.003%	93.765%
4524	OCI COMPANY LTD	0.003%	93.768%
4525	SAFESTORE HOLDI	0.003%	93.771%
4526	SOHU.COM INC	0.003%	93.774%
4527	DAOU TECHNOLOGY	0.003%	93.777%
4528	SOHGO SECURITY	0.003%	93.780%
4529	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.003%	93.783%
4530	WELBILT INC COMMON STOCK USD.01	0.003%	93.786%
4531	QUARTERHILL INC	0.003%	93.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	FIBRIA CELULOSE	0.003%	93.792%
4533	SOCIETE BIC SA	0.003%	93.795%
4534	NINTENDO CO	0.003%	93.798%
4535	ST MODWEN PROPS	0.003%	93.801%
4536	ONWARD KASHIYAM	0.003%	93.804%
4537	BB SEGURIDADE P	0.003%	93.807%
4538	WACKER CONSTRUC	0.003%	93.810%
4539	YAMAZAKI BAKING	0.003%	93.813%
4540	ADVANCED INFO S	0.003%	93.816%
4541	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.819%
4542	JUROKU BANK	0.003%	93.822%
4543	CHINA ZHONGWANG	0.003%	93.825%
4544	CITIC SECURITIE	0.003%	93.828%
4545	NAGACORP LTD	0.003%	93.831%
4546	PARADE TECHNOLO	0.003%	93.834%
4547	BRIGGS & STRATT	0.003%	93.837%
4548	KIMBERLY CLARK	0.003%	93.840%
4549	TREX COMPANY INC COMMON STOCK USD.01	0.003%	93.843%
4550	BORREGAARD ASA	0.003%	93.846%
4551	CHINA STHN AIRL	0.003%	93.849%
4552	MINMETALS RES	0.003%	93.852%
4553	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.855%
4554	GENTING MALAYSI	0.003%	93.858%
4555	LEROY SEAFOOD G	0.003%	93.861%
4556	SACYR SA	0.003%	93.864%
4557	DUZONBIZON CO L	0.003%	93.867%
4558	DR REDDYS LABS	0.003%	93.870%
4559	NOBIA AB NEW	0.003%	93.873%
4560	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.876%
4561	MACQUARIE MEXIC	0.003%	93.879%
4562	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.003%	93.882%
4563	TATA POWER CO L	0.003%	93.885%
4564	STARTS CORP INC	0.003%	93.888%
4565	INGERSOLL GLB H	0.003%	93.891%
4566	UACJ CORP	0.003%	93.894%
4567	MAPLETREE LOGIS	0.003%	93.897%
4568	OUTFRONT MEDIA INC REIT USD.01	0.003%	93.900%
4569	NTHN STAR RES L	0.003%	93.903%
4570	SHUI ON LAND LT	0.003%	93.906%
4571	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	93.909%
4572	VAKRANGEE LTD	0.003%	93.912%
4573	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.914%
4574	ALM. BRAND	0.003%	93.917%
4575	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	93.920%
4576	FORTUNE REIT	0.003%	93.923%
4577	TARKETT SA	0.003%	93.926%
4578	VIDRALA S.A.	0.003%	93.929%
4579	FORMFACTOR INC COMMON STOCK USD.001	0.003%	93.932%
4580	INVESTMENT TECH	0.003%	93.935%
4581	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	TONGAAT-HULETT	0.003%	93.941%
4583	DAIRY CREST GRO	0.003%	93.944%
4584	MYTILINEOS	0.003%	93.947%
4585	FIDESA	0.003%	93.950%
4586	IPSEN	0.003%	93.953%
4587	CHINA LONGYUAN	0.003%	93.956%
4588	SHIONOGI & CO	0.003%	93.959%
4589	MASSMART HOLDIN	0.003%	93.962%
4590	UTD ENGINEERS	0.003%	93.964%
4591	CHARTER HALL	0.003%	93.967%
4592	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.970%
4593	AIRBOSS OF AMER	0.003%	93.973%
4594	BWP TRUST	0.003%	93.976%
4595	CALLIDUS CAPITA	0.003%	93.979%
4596	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.982%
4597	INDUSTRIAS CH S	0.003%	93.985%
4598	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.988%
4599	COLGATE-PALM (I	0.003%	93.991%
4600	CROWN LTD.	0.003%	93.994%
4601	MARSHALLS PLC	0.003%	93.997%
4602	PETKIM	0.003%	94.000%
4603	ADVANCED	0.003%	94.002%
4604	EMAMI LTD	0.003%	94.005%
4605	TAIWAN FERTILIZ	0.003%	94.008%
4606	KEMET CORP	0.003%	94.011%
4607	KRONES AG	0.003%	94.014%
4608	REGIS RESOURCES	0.003%	94.017%
4609	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	94.020%
4610	DAIO PAPER CORP	0.003%	94.023%
4611	NOS SGPS	0.003%	94.026%
4612	NN INC COMMON STOCK USD.01	0.003%	94.029%
4613	TRICO BANCSHARES COMMON STOCK	0.003%	94.031%
4614	SINOPEC ENGINEE	0.003%	94.034%
4615	SHINMAYWA INDS	0.003%	94.037%
4616	PZU GR	0.003%	94.040%
4617	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	94.043%
4618	CHIN-POON INDL	0.003%	94.046%
4619	KELLY SERVICES	0.003%	94.049%
4620	ABIOMED INC COMMON STOCK USD.01	0.003%	94.052%
4621	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	94.055%
4622	EMEMORY TECHNOL	0.003%	94.057%
4623	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	94.060%
4624	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	94.063%
4625	EOH HOLDINGS LT	0.003%	94.066%
4626	ASSURA PLC	0.003%	94.069%
4627	SHINSEI BANK	0.003%	94.072%
4628	INDO TAMBANGRAY	0.003%	94.075%
4629	SHIMA SEIKI MFG	0.003%	94.078%
4630	GRIFFON CORP COMMON STOCK USD.25	0.003%	94.081%
4631	PAZ OIL CO LTD	0.003%	94.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	TRUEBLUE INC COMMON STOCK	0.003%	94.086%
4633	ELECTA AB B SHS	0.003%	94.089%
4634	PRIMAX ELECTRON	0.003%	94.092%
4635	AU OPTRONICS CORP SPON ADR ADR	0.003%	94.095%
4636	LYDALL INC COMMON STOCK USD.1	0.003%	94.098%
4637	AUTODESK INC	0.003%	94.101%
4638	JERONIMO MARTIN	0.003%	94.103%
4639	MISUMI CORPORAT	0.003%	94.106%
4640	SIEGFRIED HOLDI	0.003%	94.109%
4641	FUJI MACHINE MF	0.003%	94.112%
4642	GMS INC COMMON STOCK USD.01	0.003%	94.115%
4643	EVA AIRWAYS	0.003%	94.118%
4644	IMAX CORP	0.003%	94.121%
4645	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.123%
4646	TOHOKU ELEC POW	0.003%	94.126%
4647	HINDUSTAN LEVER	0.003%	94.129%
4648	INTERCONTINENTA	0.003%	94.132%
4649	CHINA HONGQIAO	0.003%	94.135%
4650	SIDERURGICA NAC	0.003%	94.138%
4651	FIELMANN AG	0.003%	94.141%
4652	TOKAI TOKYO SEC	0.003%	94.143%
4653	COCA-COLA AMATI	0.003%	94.146%
4654	PLDT INC	0.003%	94.149%
4655	SIME DARBY BHD	0.003%	94.152%
4656	KOMERI CO	0.003%	94.155%
4657	IMMOFINANZ IMMO	0.003%	94.158%
4658	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	94.160%
4659	ANDREW PELLER-A	0.003%	94.163%
4660	MAGELLAN FINANC	0.003%	94.166%
4661	KING'S TOWN BAN	0.003%	94.169%
4662	INDEPENDENCE GR	0.003%	94.172%
4663	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	94.175%
4664	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.177%
4665	MAKALOT INDUSTR	0.003%	94.180%
4666	TCC HONG KONG C	0.003%	94.183%
4667	COSAN SA INDUST	0.003%	94.186%
4668	ANSALDO STS SPA	0.003%	94.189%
4669	GENUS PLC	0.003%	94.192%
4670	CANON MARKETING	0.003%	94.194%
4671	GRAND PACIF PET	0.003%	94.197%
4672	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.200%
4673	KNOLL INC COMMON STOCK USD.01	0.003%	94.203%
4674	MORGUARD REAL E	0.003%	94.206%
4675	AUTONEUM HOLDIN	0.003%	94.208%
4676	MAYORA INDAH	0.003%	94.211%
4677	JENOPTIK AG	0.003%	94.214%
4678	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.217%
4679	ARCBEST CORP COMMON STOCK USD.01	0.003%	94.220%
4680	BAJAJ AUTO	0.003%	94.223%
4681	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	94.225%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	ATEA ASA	0.003%	94.228%
4683	TOYO SUISAN KAI	0.003%	94.231%
4684	C & C GROUP PLC	0.003%	94.234%
4685	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	94.237%
4686	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.239%
4687	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	94.242%
4688	POSTNL	0.003%	94.245%
4689	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.003%	94.248%
4690	TSOGO SUN HOLDI	0.003%	94.251%
4691	FUGRO NV-CVA	0.003%	94.253%
4692	UNI-CHARM CORP	0.003%	94.256%
4693	SYDNEY AIRPORT	0.003%	94.259%
4694	INDIA INFOLINE	0.003%	94.262%
4695	HOME PRODUCT CE	0.003%	94.265%
4696	RAKUTEN INC	0.003%	94.267%
4697	HUNTING PLC	0.003%	94.270%
4698	SAN MIGUEL CORP	0.003%	94.273%
4699	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.276%
4700	HAVAS SA	0.003%	94.279%
4701	HYAKUGO BANK(10	0.003%	94.281%
4702	CRAMO OYJ B SHS	0.003%	94.284%
4703	OKASAN SECURITI	0.003%	94.287%
4704	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	94.290%
4705	ZCL COMPOSITES	0.003%	94.292%
4706	JAPAN STEEL WOR	0.003%	94.295%
4707	EDION CORP	0.003%	94.298%
4708	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.301%
4709	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.304%
4710	REUNERT	0.003%	94.306%
4711	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	94.309%
4712	TAIWAN BUSINESS	0.003%	94.312%
4713	SEIBU HOLDINGS	0.003%	94.315%
4714	KYUSHU ELEC POW	0.003%	94.318%
4715	TOKAI RIKA CO	0.003%	94.320%
4716	MUSASHINO BANK	0.003%	94.323%
4717	ASIA CEMENT	0.003%	94.326%
4718	U-MING MARINE	0.003%	94.329%
4719	TIM PARTICIPA	0.003%	94.331%
4720	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	94.334%
4721	Ayala Land Inc	0.003%	94.337%
4722	COMFORIA RESIDE	0.003%	94.340%
4723	STRIDES ARCOLAB	0.003%	94.342%
4724	HEIWA CORP	0.003%	94.345%
4725	CHINA OILFIELD	0.003%	94.348%
4726	TPG TELECOM	0.003%	94.351%
4727	KERRY LOGISTICS	0.003%	94.354%
4728	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.356%
4729	HITACHI HIGH-TE	0.003%	94.359%
4730	BALKRISHNA INDS	0.003%	94.362%
4731	IMP DEL DES Y E	0.003%	94.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	VTECH HLDGS	0.003%	94.367%
4733	HAMBORNER AG	0.003%	94.370%
4734	INSPERITY INC	0.003%	94.373%
4735	EFG INTERNATIONAL	0.003%	94.376%
4736	INVERSIONES AGU	0.003%	94.378%
4737	IRPC PUBLIC CO	0.003%	94.381%
4738	KENDA RUBBER IN	0.003%	94.384%
4739	MATSUMOTOKIYOSH	0.003%	94.387%
4740	KOTAK MAHINDRA	0.003%	94.389%
4741	MUTHOOT FINANCE	0.003%	94.392%
4742	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.395%
4743	ENDEAVOUR SILVE	0.003%	94.398%
4744	SAF-HOLLAND SA	0.003%	94.400%
4745	OAD GAZPROM	0.003%	94.403%
4746	BEFIMMO SCA	0.003%	94.406%
4747	SABRE CORP COMMON STOCK USD.01	0.003%	94.409%
4748	Mobistar SA	0.003%	94.411%
4749	PETROCHINA COMP	0.003%	94.414%
4750	EXEDY CORP	0.003%	94.417%
4751	PRIMARY HEALTH	0.003%	94.420%
4752	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	94.422%
4753	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	94.425%
4754	CAPITAL ONE BAN	0.003%	94.428%
4755	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.430%
4756	GOLDEN RESORTS	0.003%	94.433%
4757	SENSHU IKEDA HL	0.003%	94.436%
4758	TONGDA GROUP HL	0.003%	94.439%
4759	TOKYO SEIMITSU	0.003%	94.441%
4760	NIPPON STEEL	0.003%	94.444%
4761	KINPO ELECTRONI	0.003%	94.447%
4762	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	94.450%
4763	HANNSTAR DISPLA	0.003%	94.452%
4764	FUKUYAMA TRANSP	0.003%	94.455%
4765	CSR CORP	0.003%	94.458%
4766	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.461%
4767	MERCIALYS	0.003%	94.463%
4768	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.466%
4769	SANOMA OYJ	0.003%	94.469%
4770	COHU INC COMMON STOCK USD1.0	0.003%	94.471%
4771	OKUMURA CORP	0.003%	94.474%
4772	ALUMINIUM CORP	0.003%	94.477%
4773	CHINA COAL ENER	0.003%	94.480%
4774	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	94.482%
4775	ORANGE SPON ADR ADR	0.003%	94.485%
4776	VALOR CO LTD	0.003%	94.488%
4777	FRUTAROM	0.003%	94.490%
4778	MGP INGREDIENTS INC COMMON STOCK	0.003%	94.493%
4779	TELECOM ITALIA	0.003%	94.496%
4780	CHINA GEN PLAST	0.003%	94.499%
4781	GT CAPITAL HOLD	0.003%	94.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	ACORDA THERAPEU	0.003%	94.504%
4783	ESURE GROUP PLC	0.003%	94.507%
4784	SERIA CO LTD	0.003%	94.509%
4785	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	94.512%
4786	DOMINOS PIZZA E	0.003%	94.515%
4787	TAKKT AG	0.003%	94.518%
4788	NANKAI ELEC RAI	0.003%	94.520%
4789	POLYPIPE GROUP	0.003%	94.523%
4790	SHIMAMURA CO	0.003%	94.526%
4791	TOKYU REIT INC	0.003%	94.528%
4792	OBARA CORP	0.003%	94.531%
4793	TOKYO ELEC POWE	0.003%	94.534%
4794	GPO IND BIMBO	0.003%	94.536%
4795	TOMTOM NV	0.003%	94.539%
4796	ZAKLADY METALI	0.003%	94.542%
4797	TRANSPORT INTL	0.003%	94.544%
4798	GRANITE OIL COR	0.003%	94.547%
4799	GIMV NV	0.003%	94.550%
4800	WT MICROELECTRO	0.003%	94.553%
4801	BAJAJ AUTO LTD	0.003%	94.555%
4802	EREGLI DEMIR CE	0.003%	94.558%
4803	TOYOTA BOSHOKU	0.003%	94.561%
4804	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.563%
4805	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	94.566%
4806	AEON REIT INVES	0.003%	94.569%
4807	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.571%
4808	SYNTEL INC COMMON STOCK	0.003%	94.574%
4809	NATL HOUSE INDL	0.003%	94.577%
4810	PRESIDENT CHAIN	0.003%	94.579%
4811	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	94.582%
4812	HUBER & SUHNER	0.003%	94.585%
4813	KIWI PROPERTY G	0.003%	94.587%
4814	AUSNET SERVICES	0.003%	94.590%
4815	KANAMOTO CO LTD	0.003%	94.593%
4816	TAL EDUCATION GROUP ADR ADR	0.003%	94.595%
4817	MITSUBISHI LOGI	0.003%	94.598%
4818	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	94.601%
4819	KINGSOFT CORP L	0.003%	94.603%
4820	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.606%
4821	ATWOOD OCEANICS	0.003%	94.609%
4822	CAR INC	0.003%	94.611%
4823	SKC CO	0.003%	94.614%
4824	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.617%
4825	INDUSIND BANK	0.003%	94.619%
4826	ALIOR BANK SA	0.003%	94.622%
4827	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.625%
4828	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	94.627%
4829	PAN OCEAN CO	0.003%	94.630%
4830	MAANSHAN IRON &	0.003%	94.633%
4831	JG SUMMIT HLDGS	0.003%	94.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.638%
4833	ENGIE BRASIL SA	0.003%	94.641%
4834	GROUPE FNAC	0.003%	94.643%
4835	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.646%
4836	SEMEN GRESIK	0.003%	94.649%
4837	TEC CORPORATION	0.003%	94.651%
4838	PGT INC	0.003%	94.654%
4839	TRANSM ALIANCA	0.003%	94.657%
4840	FCC CO LTD	0.003%	94.659%
4841	CHARGEURS SA	0.003%	94.662%
4842	ITOCHU TECHNO S	0.003%	94.664%
4843	GJENSIDIGE FORS	0.003%	94.667%
4844	HEMFOSA FASTIGH	0.003%	94.670%
4845	AMOREPACIFIC GR	0.003%	94.672%
4846	RYOHIN KEIKAKU	0.003%	94.675%
4847	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.678%
4848	HITACHI ZOSEN C	0.003%	94.680%
4849	KADANT INC COMMON STOCK USD.01	0.003%	94.683%
4850	LINDT & SPRUENG	0.003%	94.686%
4851	CIA SANEAMENTO	0.003%	94.688%
4852	FAR EAST INTL B	0.003%	94.691%
4853	CHINA EVERBRIGH	0.003%	94.693%
4854	NIHON M&A CENTE	0.003%	94.696%
4855	PACIFIC BASIN S	0.003%	94.699%
4856	MITSUBISHI TANA	0.003%	94.701%
4857	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.704%
4858	EDELWEISS FIN S	0.003%	94.707%
4859	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.709%
4860	VIRTUSA CORP COMMON STOCK USD.01	0.003%	94.712%
4861	EXIDE INDUSTRIE	0.003%	94.715%
4862	BANCA IFIS	0.003%	94.717%
4863	THAI UNION GROU	0.003%	94.720%
4864	MAINFREIGHT LTD	0.003%	94.722%
4865	MOBIMO HLDG AG	0.003%	94.725%
4866	BRASKEM SA	0.003%	94.728%
4867	USS CO. LTD.	0.003%	94.730%
4868	SCHNITZER STEEL	0.003%	94.733%
4869	YUZHOU PROPERTI	0.003%	94.735%
4870	FORTINET INC	0.003%	94.738%
4871	TEMBEC INC	0.003%	94.741%
4872	BEACH PETROLEUM	0.003%	94.743%
4873	TOKIO MARINE HO	0.003%	94.746%
4874	TOD'S SPA	0.003%	94.749%
4875	PHH CORP COMMON STOCK USD.01	0.003%	94.751%
4876	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.754%
4877	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.756%
4878	COMSYS HOLDINGS	0.003%	94.759%
4879	HOTA INDUSTRIAL	0.003%	94.762%
4880	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.764%
4881	BANK OF INDIA C	0.003%	94.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	RHONE-KLINIKUM	0.003%	94.769%
4883	BAIC MOTOR CORP	0.003%	94.772%
4884	VASTNED RETAIL	0.003%	94.775%
4885	RELIANCE INDS-S	0.003%	94.777%
4886	KELLER GROUP	0.003%	94.780%
4887	HARGREAVES LANS	0.003%	94.782%
4888	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	94.785%
4889	TRIGANO	0.003%	94.788%
4890	INTERRENT REAL	0.003%	94.790%
4891	GPO DE INVERSIO	0.003%	94.793%
4892	AAON INC COMMON STOCK USD.004	0.003%	94.795%
4893	FIRST INTER BK	0.003%	94.798%
4894	NIHON UNISYS	0.003%	94.801%
4895	GENTING INTERNA	0.003%	94.803%
4896	THERATECHNOLOGI	0.003%	94.806%
4897	DCM JAPAN HOLDI	0.003%	94.808%
4898	AUTOMOTIVE HOLD	0.003%	94.811%
4899	KAP IND HLDG LT	0.003%	94.814%
4900	SEVERSTAL GDR REG S GDR	0.003%	94.816%
4901	SINO LAND CO	0.003%	94.819%
4902	SANFILIPPO(JOHN	0.003%	94.821%
4903	TISCO FINANCIAL	0.003%	94.824%
4904	COLOPLAST AS	0.003%	94.826%
4905	AK STEEL HOLDIN	0.003%	94.829%
4906	GLOVIS	0.003%	94.832%
4907	U-BLOX AG	0.003%	94.834%
4908	FENG TAY ENTRPR	0.003%	94.837%
4909	XINYI SOLAR HOL	0.003%	94.839%
4910	SPX CORP COMMON STOCK USD.01	0.003%	94.842%
4911	IREN SPA	0.003%	94.845%
4912	HENKEL KGAA-BEA	0.003%	94.847%
4913	TOMRA SYSTEMS A	0.003%	94.850%
4914	SHIMADZU CORP	0.003%	94.852%
4915	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	94.855%
4916	DON QUIJOTE	0.003%	94.857%
4917	SIMPLO TECHNOLO	0.003%	94.860%
4918	MEIKO ELECTRONI	0.003%	94.862%
4919	DE'LONGHI SPA	0.003%	94.865%
4920	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	94.868%
4921	ZHUZHOU CSR TIM	0.003%	94.870%
4922	CHINA SCE PROPE	0.003%	94.873%
4923	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	94.875%
4924	CHINA ZHEGTONG	0.003%	94.878%
4925	TOYO INK MFG CO	0.003%	94.880%
4926	PARK 24 CO	0.003%	94.883%
4927	HAP SENG CONSOL	0.003%	94.886%
4928	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.888%
4929	MULTIPLAN EMPRE	0.003%	94.891%
4930	RAMCO-GERSHENSO	0.003%	94.893%
4931	POLSKIE GORNICI	0.003%	94.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	PANALPINA WELT	0.003%	94.898%
4933	LINDAB INTL AB	0.003%	94.901%
4934	ABERCROMBIE & F	0.003%	94.903%
4935	SAUL CENTERS INC REIT USD.01	0.003%	94.906%
4936	FULLSHARE HOLDI	0.003%	94.908%
4937	PARMALAT S.P.A	0.003%	94.911%
4938	JAPAN LIFELINE	0.003%	94.914%
4939	SPEEDWAY MOTORS	0.003%	94.916%
4940	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	94.919%
4941	ACADIAN TIMBER	0.003%	94.921%
4942	BANCA GENERALI	0.003%	94.924%
4943	AEGION CORP COMMON STOCK USD.01	0.003%	94.926%
4944	LISI	0.003%	94.929%
4945	HYUNDAI MIPO DO	0.003%	94.931%
4946	GLOBAL LOGISTIC	0.003%	94.934%
4947	INFICON HOLDING	0.003%	94.936%
4948	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.939%
4949	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	94.941%
4950	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	94.944%
4951	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.946%
4952	DREAM INDUSTRIA	0.003%	94.949%
4953	MERCER INTL INC	0.003%	94.952%
4954	NORTHGATE	0.003%	94.954%
4955	BCO BILBAO VIZC	0.003%	94.957%
4956	LONKING HOLDING	0.003%	94.959%
4957	PETROFAC LTD	0.003%	94.962%
4958	EPISTAR CORP	0.003%	94.964%
4959	MAN WAH HOLDING	0.003%	94.967%
4960	ALS LTD	0.003%	94.969%
4961	BETSSON AB	0.003%	94.972%
4962	ASTRONICS CORP COMMON STOCK USD.01	0.003%	94.974%
4963	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.977%
4964	MONMOUTH REAL E	0.003%	94.979%
4965	JC DECAUX SA	0.003%	94.982%
4966	LAWSON	0.003%	94.984%
4967	PREMIER INVESTM	0.003%	94.987%
4968	TUNG HO STEEL E	0.003%	94.989%
4969	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.992%
4970	UTD STATES CELL	0.003%	94.994%
4971	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.997%
4972	KANEMATSU CORP	0.003%	94.999%
4973	AEON MALL CO LT	0.003%	95.002%
4974	RATHBONE BROTHE	0.003%	95.004%
4975	ALLIED GROUP LT	0.003%	95.007%
4976	HYPERMARCAS SA	0.003%	95.009%
4977	K12 INC COMMON STOCK USD.0001	0.003%	95.012%
4978	INMOBILIARIA CO	0.003%	95.014%
4979	CREDITO VALTELL	0.003%	95.017%
4980	HUFVUDSTADEN AB	0.003%	95.019%
4981	TOBU RAILWAY CO	0.002%	95.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.002%	95.024%
4983	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.027%
4984	CENTRAL GLASS C	0.002%	95.029%
4985	TONG YANG INDUS	0.002%	95.032%
4986	MELEXIS	0.002%	95.034%
4987	TRAVELPORT WORL	0.002%	95.037%
4988	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.039%
4989	MITAC HOLDINGS	0.002%	95.042%
4990	FIRST BANCORP/NC COMMON STOCK	0.002%	95.044%
4991	FUKUOKA REIT CO	0.002%	95.047%
4992	SEKISUI HOUSE R	0.002%	95.049%
4993	CHENG LOONG	0.002%	95.052%
4994	FIRST NATIONAL	0.002%	95.054%
4995	FUJITEC CO	0.002%	95.057%
4996	COMMUNITY HEALT	0.002%	95.059%
4997	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	95.062%
4998	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.064%
4999	FELCOR LODGING	0.002%	95.067%
5000	ALKERMES PLC	0.002%	95.069%
5001	BURCKHARDT COMP	0.002%	95.072%
5002	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.074%
5003	PC CONNECTION	0.002%	95.077%
5004	KANDENKO CO	0.002%	95.079%
5005	SHIP FINANCE IN	0.002%	95.082%
5006	MARICO LTD	0.002%	95.084%
5007	CHOW SANG SANG	0.002%	95.087%
5008	BIC CAMERA INC.	0.002%	95.089%
5009	CELLTRION INC K	0.002%	95.091%
5010	SECURITY BANK C	0.002%	95.094%
5011	CHINA TRADITION	0.002%	95.096%
5012	ZHAOJIN MINING	0.002%	95.099%
5013	KEIO CORP	0.002%	95.101%
5014	CHAMPION REAL E	0.002%	95.104%
5015	PHARMERICA CORP COMMON STOCK USD.01	0.002%	95.106%
5016	AMBEV SA ADR ADR	0.002%	95.109%
5017	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.111%
5018	CHINA BLUECHEMI	0.002%	95.114%
5019	OVS SPA	0.002%	95.116%
5020	CIE AUTOMOTIVE	0.002%	95.119%
5021	SP PLUS CORP COMMON STOCK USD.001	0.002%	95.121%
5022	SUNTORY BEVERAG	0.002%	95.124%
5023	GOLD FIELDS LTD	0.002%	95.126%
5024	AIRTAC INTERNAT	0.002%	95.128%
5025	GLAXOSMITHKLINE	0.002%	95.131%
5026	OM ASSET MANAGE	0.002%	95.133%
5027	GUDANG GARAM(PE	0.002%	95.136%
5028	CORBY SPIRIT AN	0.002%	95.138%
5029	SEABRIDGE GOLD	0.002%	95.141%
5030	ZZZPRIMA MEAT P	0.002%	95.143%
5031	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.146%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	CRAY INC COMMON STOCK USD.01	0.002%	95.148%
5033	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.150%
5034	PARKWAY INC REIT USD.001	0.002%	95.153%
5035	JAPAN AVIATN EL	0.002%	95.155%
5036	KITZ CORPORATIO	0.002%	95.158%
5037	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.002%	95.160%
5038	ITO EN	0.002%	95.163%
5039	CAPCOM CO	0.002%	95.165%
5040	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.168%
5041	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.170%
5042	MILLENNIUM&COPT	0.002%	95.172%
5043	EMS-CHEMIE HLDG	0.002%	95.175%
5044	F E CONSORTM IN	0.002%	95.177%
5045	COSMAX INC	0.002%	95.180%
5046	H. LUNDBECK A/S	0.002%	95.182%
5047	CRH MEDICAL COR	0.002%	95.185%
5048	OPHIR ENERGY PL	0.002%	95.187%
5049	INDUSTRY AB	0.002%	95.189%
5050	SUMITOMO WAREHO	0.002%	95.192%
5051	TRUE CORP PCL	0.002%	95.194%
5052	TOKYO OHKA KOGY	0.002%	95.197%
5053	DEUTZ AG	0.002%	95.199%
5054	Meritz Fire & M	0.002%	95.202%
5055	CHORUS LIMITED	0.002%	95.204%
5056	TOPCO SCIENTIFI	0.002%	95.206%
5057	ASCOM HOLDING A	0.002%	95.209%
5058	ITEQ CORP	0.002%	95.211%
5059	WPT INDUSTRIAL	0.002%	95.214%
5060	SEIREN CO	0.002%	95.216%
5061	TATNEFT PAO SPONSORED ADR ADR	0.002%	95.219%
5062	CLOETTA AB B SH	0.002%	95.221%
5063	KOREA ELEC POWE	0.002%	95.223%
5064	SINGAPORE TECH	0.002%	95.226%
5065	MINDTREE LTD	0.002%	95.228%
5066	LAIRD PLC	0.002%	95.231%
5067	POONGSAN CORP(N	0.002%	95.233%
5068	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	95.235%
5069	TELEVISION BROA	0.002%	95.238%
5070	DIGI.COM BHD	0.002%	95.240%
5071	Rocky Mountain	0.002%	95.243%
5072	CIMPRESS NV	0.002%	95.245%
5073	SUPERGROUP PLC	0.002%	95.248%
5074	LUPIN LTD	0.002%	95.250%
5075	IRESS MARKET TE	0.002%	95.252%
5076	SENKO CO	0.002%	95.255%
5077	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	95.257%
5078	HYAKUJUSHI BANK	0.002%	95.260%
5079	ROUND ONE CORP	0.002%	95.262%
5080	KIWOOM SECURITI	0.002%	95.264%
5081	ATLANTICA YIELD	0.002%	95.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	DEUTSCHE EUROSH	0.002%	95.269%
5083	RELO HOLDINGS I	0.002%	95.272%
5084	NCC LTD/INDIA	0.002%	95.274%
5085	IMPERIAL METALS	0.002%	95.276%
5086	MANAPPURAM FINA	0.002%	95.279%
5087	LADBROKES PLC	0.002%	95.281%
5088	POWER GRID CORP	0.002%	95.284%
5089	BECHTLE AG	0.002%	95.286%
5090	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.288%
5091	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	95.291%
5092	TONG REN TANG T	0.002%	95.293%
5093	BONDUELLE SCA	0.002%	95.296%
5094	ALIBABA PICTURE	0.002%	95.298%
5095	WEST CORP COMMON STOCK USD.001	0.002%	95.300%
5096	CEVA INC COMMON STOCK USD.001	0.002%	95.303%
5097	HAITONG INTL SE	0.002%	95.305%
5098	ALK-ABELLO A/S	0.002%	95.307%
5099	DIAMOND OFFSHOR	0.002%	95.310%
5100	VTB BANK(JSC)	0.002%	95.312%
5101	CORONATION FUND	0.002%	95.315%
5102	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.317%
5103	NANTO BANK	0.002%	95.319%
5104	LUXOTTICA GROUP	0.002%	95.322%
5105	BRF SA	0.002%	95.324%
5106	BALFOUR BEATTY	0.002%	95.327%
5107	GS ENGINEERING	0.002%	95.329%
5108	JARDINE CYCLE	0.002%	95.331%
5109	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	95.334%
5110	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.336%
5111	SPAREBANK 1 SR	0.002%	95.338%
5112	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.341%
5113	SA CORP REAL ES	0.002%	95.343%
5114	NH HOTELES	0.002%	95.346%
5115	RELIANCE POWER	0.002%	95.348%
5116	UNIPETROL	0.002%	95.350%
5117	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.353%
5118	RPC INC COMMON STOCK USD.1	0.002%	95.355%
5119	SUPER RETAIL GR	0.002%	95.357%
5120	CHINA LESSO GRO	0.002%	95.360%
5121	SERCOMM CORP	0.002%	95.362%
5122	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.364%
5123	SYSMEX CORP	0.002%	95.367%
5124	SARACEN MINERAL	0.002%	95.369%
5125	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.372%
5126	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.374%
5127	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.376%
5128	OGAKI KYORITSU	0.002%	95.379%
5129	CALIFORNIA WATE	0.002%	95.381%
5130	KOMAX HOLDING A	0.002%	95.383%
5131	FOXCONN INTERNA	0.002%	95.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	ETERNAL CHEMICA	0.002%	95.388%
5133	NANYA TECHNOLOG	0.002%	95.390%
5134	YELLOW PAGES LT	0.002%	95.393%
5135	JIANGSU EXPRESS	0.002%	95.395%
5136	UTD INTEGRATION	0.002%	95.397%
5137	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.400%
5138	FINECOBANK BANC	0.002%	95.402%
5139	TOHO GAS CO	0.002%	95.404%
5140	KOLON INDUSTRIE	0.002%	95.407%
5141	JB FINANCIAL GR	0.002%	95.409%
5142	FASTIGHETS AB B	0.002%	95.412%
5143	ACC LIMITED	0.002%	95.414%
5144	CHINA TRAVEL IN	0.002%	95.416%
5145	ZARDOYA-OTIS	0.002%	95.419%
5146	PROSEGUR CIA DE	0.002%	95.421%
5147	LIPPO KARAWACI	0.002%	95.423%
5148	JUMBO SA	0.002%	95.426%
5149	SEMBCORP MARINE	0.002%	95.428%
5150	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.430%
5151	TRUSCO NAKAYAMA	0.002%	95.433%
5152	HOMESTREET INC COMMON STOCK	0.002%	95.435%
5153	UNI-PRESIDENT C	0.002%	95.437%
5154	DULUXGROUP LTD	0.002%	95.440%
5155	ALPINE ELECTRON	0.002%	95.442%
5156	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.444%
5157	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.447%
5158	OPUS BANK	0.002%	95.449%
5159	NAMPAK LTD.	0.002%	95.451%
5160	LG HAUSYS LTD	0.002%	95.454%
5161	BANG & OLUFSEN	0.002%	95.456%
5162	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	95.458%
5163	FINNAIR	0.002%	95.461%
5164	TELECOM PLUS	0.002%	95.463%
5165	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	95.465%
5166	NAVIGANT CONSUL	0.002%	95.467%
5167	SLATE RETAIL RE	0.002%	95.470%
5168	COMPUTACENTER P	0.002%	95.472%
5169	CALGON CARBON C	0.002%	95.474%
5170	CONNECTONE BANCORP INC COMMON STOCK	0.002%	95.477%
5171	RMR GROUP INC/THE A COMMON STOCK	0.002%	95.479%
5172	KISSEI PHARM CO	0.002%	95.481%
5173	FENNER	0.002%	95.484%
5174	CROMWELL PROPER	0.002%	95.486%
5175	KUMHO TIRE CO	0.002%	95.488%
5176	HONG KONG LAND	0.002%	95.491%
5177	GOODMAN PROPERT	0.002%	95.493%
5178	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.495%
5179	CKD CORP	0.002%	95.498%
5180	TECO ELEC&MACHI	0.002%	95.500%
5181	RITEK INC	0.002%	95.502%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	SCORPIO TANKERS	0.002%	95.505%
5183	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	95.507%
5184	RIETER HLDGS AG	0.002%	95.509%
5185	INDRA SISTEMAS	0.002%	95.511%
5186	FISHER (JAMES)	0.002%	95.514%
5187	BARITO PAC TBK	0.002%	95.516%
5188	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.518%
5189	EI TOWERS SPA	0.002%	95.521%
5190	K WAH INTL HLDG	0.002%	95.523%
5191	SANYO SPEC STEE	0.002%	95.525%
5192	KOENIG & BAUER	0.002%	95.528%
5193	SINGAPORE EXCHA	0.002%	95.530%
5194	PERPETUAL TST A	0.002%	95.532%
5195	NIHON KOHDEN CO	0.002%	95.534%
5196	HARMONY GOLD MN	0.002%	95.537%
5197	TAICHUNG	0.002%	95.539%
5198	SEVEN WEST MEDI	0.002%	95.541%
5199	METROPOLE TV-(M	0.002%	95.544%
5200	SEVEN GROUP HLD	0.002%	95.546%
5201	NITTO BOSEKI CO	0.002%	95.548%
5202	FLEURY SA	0.002%	95.550%
5203	OKAMURA CORP	0.002%	95.553%
5204	GRENDENE SA	0.002%	95.555%
5205	TRAVELSKY TECHN	0.002%	95.557%
5206	GLOBE TELECOM I	0.002%	95.560%
5207	AIRASIA BHD	0.002%	95.562%
5208	EZ TEC EMPREEND	0.002%	95.564%
5209	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.566%
5210	OHL MEXICO SAB	0.002%	95.569%
5211	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	95.571%
5212	BHARAT PETROL C	0.002%	95.573%
5213	WIHLBORGS FASTI	0.002%	95.576%
5214	CHINASOFT INTER	0.002%	95.578%
5215	SAIZERIYA COMPA	0.002%	95.580%
5216	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.582%
5217	MAKINO MILLING	0.002%	95.585%
5218	DURATEX SA	0.002%	95.587%
5219	ENGINEERS INDIA	0.002%	95.589%
5220	BOINGO WIRELESS INC COMMON STOCK	0.002%	95.591%
5221	MANHATTAN ASSOC	0.002%	95.594%
5222	ASATSU INC	0.002%	95.596%
5223	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.598%
5224	EURONAV SA	0.002%	95.600%
5225	AUSTEVOLL SEAFO	0.002%	95.603%
5226	MYCRONIC AB	0.002%	95.605%
5227	DIGNITY PLC	0.002%	95.607%
5228	JM FINANCIAL	0.002%	95.610%
5229	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.612%
5230	VOCUS COMMUN LT	0.002%	95.614%
5231	PIONEER CORP JP	0.002%	95.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	TOKYO DOME CORP	0.002%	95.619%
5233	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.621%
5234	C.P. ALL PCL-FG	0.002%	95.623%
5235	HESKA CORP	0.002%	95.625%
5236	ARCELIK AS	0.002%	95.628%
5237	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.630%
5238	SOSEI GROUP COR	0.002%	95.632%
5239	INTERCONEXION E	0.002%	95.634%
5240	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.637%
5241	PERLIS PLANTATI	0.002%	95.639%
5242	AGFA GEVAERT NV	0.002%	95.641%
5243	JINRO LTD	0.002%	95.643%
5244	CHINA OVERASEA	0.002%	95.646%
5245	RPX CORP COMMON STOCK USD.0001	0.002%	95.648%
5246	KOA CORPORATION	0.002%	95.650%
5247	INDIABULL REAL	0.002%	95.652%
5248	KANGWON LAND IN	0.002%	95.655%
5249	TOOTSIE ROLL IN	0.002%	95.657%
5250	BANK OF BARODA	0.002%	95.659%
5251	HEALTHCARE SERV	0.002%	95.661%
5252	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.664%
5253	SINGAPORE POST	0.002%	95.666%
5254	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.668%
5255	NISSIN ELECTRIC	0.002%	95.670%
5256	CIA ENERGETICA	0.002%	95.672%
5257	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	95.675%
5258	AVON PRODUCTS I	0.002%	95.677%
5259	AMBUJA CEMENTS	0.002%	95.679%
5260	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.681%
5261	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.684%
5262	COCOKARA FINE H	0.002%	95.686%
5263	KEIHIN ELEC EXP	0.002%	95.688%
5264	HSN INC COMMON STOCK USD.01	0.002%	95.690%
5265	INTERROLL HOLDI	0.002%	95.693%
5266	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.695%
5267	IOCHPE-MAXION	0.002%	95.697%
5268	ORTHOFIX INTL N	0.002%	95.699%
5269	PARK STERLING CORP COMMON STOCK USD.01	0.002%	95.701%
5270	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.704%
5271	BELLUNA CO.LTD	0.002%	95.706%
5272	CPFL ENERGIA SA	0.002%	95.708%
5273	SHOWA CORP	0.002%	95.710%
5274	HISPANIA ACTIVO	0.002%	95.712%
5275	TSRC CORP	0.002%	95.715%
5276	PEREGRINE HLDGS	0.002%	95.717%
5277	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.719%
5278	ANRITSU CORP	0.002%	95.721%
5279	SINOPEC SHANGHA	0.002%	95.724%
5280	FORTUNE R/EST I	0.002%	95.726%
5281	TXC CORPN	0.002%	95.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	IOI PROPERTIES	0.002%	95.730%
5283	KOMORI CORPORAT	0.002%	95.732%
5284	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.735%
5285	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	95.737%
5286	INDS BACHOCO SA	0.002%	95.739%
5287	AUTOGRILL SPA	0.002%	95.741%
5288	DEBENHAMS	0.002%	95.743%
5289	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	95.746%
5290	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.748%
5291	ANGANG NEW STEE	0.002%	95.750%
5292	TATUNG	0.002%	95.752%
5293	GUOTAI JUNAN IN	0.002%	95.754%
5294	ULTIMATE	0.002%	95.756%
5295	DONGKUK STEEL M	0.002%	95.759%
5296	ASAHI INTECC CO	0.002%	95.761%
5297	VERBUND AG	0.002%	95.763%
5298	SILTRONIC AG	0.002%	95.765%
5299	MEDIPAL HOLDING	0.002%	95.767%
5300	MARCUS CORP	0.002%	95.770%
5301	VEDANTA RESOURC	0.002%	95.772%
5302	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	95.774%
5303	FUJI SEAL INC	0.002%	95.776%
5304	BIM BIRLESIK MA	0.002%	95.778%
5305	ZEE ENTERTAIN E	0.002%	95.781%
5306	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	95.783%
5307	TAKEUCHI MANUFA	0.002%	95.785%
5308	ALL NIPPON AIRW	0.002%	95.787%
5309	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.789%
5310	SEKISUI HOUSE	0.002%	95.791%
5311	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.794%
5312	RICHTER GEDEON	0.002%	95.796%
5313	BERNER KTBK	0.002%	95.798%
5314	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	95.800%
5315	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.802%
5316	GIGABYTE TECHNO	0.002%	95.804%
5317	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.807%
5318	RPS GROUP PLC	0.002%	95.809%
5319	HERO HONDA	0.002%	95.811%
5320	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.813%
5321	SHUN TAK HLDGS	0.002%	95.815%
5322	YANZHOU COAL MI	0.002%	95.817%
5323	TIANNENG POWER	0.002%	95.820%
5324	TELEFONICA BRASIL ADR ADR	0.002%	95.822%
5325	CHICONY ELECTRO	0.002%	95.824%
5326	JUBLIANT FOODWO	0.002%	95.826%
5327	FUFENG GROUP LT	0.002%	95.828%
5328	ZENSHO CO LTD	0.002%	95.830%
5329	SANYO DENKI CO	0.002%	95.833%
5330	HANJIN KAL CORP	0.002%	95.835%
5331	NICHI-IKO PHARM	0.002%	95.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	CIA HERING	0.002%	95.839%
5333	CDL HOSPITALITY	0.002%	95.841%
5334	SHIKOKU ELEC PO	0.002%	95.843%
5335	JACCS CO	0.002%	95.845%
5336	SUMITOMO MITSUI	0.002%	95.848%
5337	EZAKI GLICO CO	0.002%	95.850%
5338	ENQUEST PLC	0.002%	95.852%
5339	GREAT WALL ENTE	0.002%	95.854%
5340	HEALTHSCOPE LTD	0.002%	95.856%
5341	HITACHI MAXELL	0.002%	95.858%
5342	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.860%
5343	KOREA LINE CORP	0.002%	95.863%
5344	E INK HOLDINGS	0.002%	95.865%
5345	UPC TECHNOLOGY	0.002%	95.867%
5346	CHINA DONGXIANG	0.002%	95.869%
5347	BANGCHAK CORP P	0.002%	95.871%
5348	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.873%
5349	RYMAN HEALTHCAR	0.002%	95.875%
5350	CAPITARETAIL CH	0.002%	95.878%
5351	UNIFI INC	0.002%	95.880%
5352	THE NISSHIN OIL	0.002%	95.882%
5353	EVENT HOSPITALI	0.002%	95.884%
5354	BAYWA AG (BAYER	0.002%	95.886%
5355	IMA(IND MACC AU	0.002%	95.888%
5356	COMTECH TELE CO	0.002%	95.890%
5357	SANFIRE RESOURC	0.002%	95.893%
5358	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.895%
5359	CAPITAL SECURIT	0.002%	95.897%
5360	SK CHEMICALS	0.002%	95.899%
5361	MORGUARD CORP	0.002%	95.901%
5362	CHUDENKO CORP	0.002%	95.903%
5363	SEMAPA SOC INVE	0.002%	95.905%
5364	KYORITSU MAINT	0.002%	95.907%
5365	PUBLICIS GROUPE	0.002%	95.910%
5366	START TODAY CO	0.002%	95.912%
5367	BARR(A.G.)	0.002%	95.914%
5368	CARGOJET INC.	0.002%	95.916%
5369	TOKEN CORP	0.002%	95.918%
5370	NIPPON SODA CO	0.002%	95.920%
5371	PARKWAY LIFE RE	0.002%	95.922%
5372	RYOBI	0.002%	95.924%
5373	CORETRONICS COR	0.002%	95.926%
5374	RESORTTRUST INC	0.002%	95.929%
5375	WING TAI HOLDIN	0.002%	95.931%
5376	SEIKO CORPORATI	0.002%	95.933%
5377	SAMSUNG SDS CO	0.002%	95.935%
5378	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.937%
5379	SQUARE ENIX HOL	0.002%	95.939%
5380	CARA OPERATIONS	0.002%	95.941%
5381	BOMBARDIER INC	0.002%	95.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.945%
5383	APPLUS SERVICES	0.002%	95.948%
5384	SONDA S.A.	0.002%	95.950%
5385	ANADOLU EFES BI	0.002%	95.952%
5386	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.954%
5387	NEW ORIENTAL ED	0.002%	95.956%
5388	AIA ENGINEERING	0.002%	95.958%
5389	SUMMERSET GROUP	0.002%	95.960%
5390	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.962%
5391	CHINA SYNTH RUB	0.002%	95.964%
5392	CANCOM SE	0.002%	95.967%
5393	DRAEGERWERK AG	0.002%	95.969%
5394	MARFRIG GLOBAL	0.002%	95.971%
5395	CyberAgent, Inc	0.002%	95.973%
5396	LINK ADMINISTRA	0.002%	95.975%
5397	ASCOTT RESIDENC	0.002%	95.977%
5398	DOOSAN CORP	0.002%	95.979%
5399	STELLA INTERNAT	0.002%	95.981%
5400	NIB HOLDINGS LT	0.002%	95.983%
5401	VODACOM GP-PRPT	0.002%	95.985%
5402	MITSUBA CORP	0.002%	95.987%
5403	CHAROEN PKPD-FG	0.002%	95.990%
5404	NOBLE CORP PLC	0.002%	95.992%
5405	AVEVA GROUP PLC	0.002%	95.994%
5406	CAHYA MATA SARA	0.002%	95.996%
5407	AMOREPACIFIC-NE	0.002%	95.998%
5408	METALL ZUG AG	0.002%	96.000%
5409	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.002%
5410	TELEFONICA DE E	0.002%	96.004%
5411	FRESENIUS MEDIC	0.002%	96.006%
5412	AFG ARBONIA-FOR	0.002%	96.008%
5413	EMP NAC ELECTRI	0.002%	96.010%
5414	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.012%
5415	ACTUA CORP COMMON STOCK USD.001	0.002%	96.015%
5416	KUNGSLEDEN AB N	0.002%	96.017%
5417	G8 EDUCATION LT	0.002%	96.019%
5418	NEXON CO LTD	0.002%	96.021%
5419	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.023%
5420	KFORCE INC COMMON STOCK USD.01	0.002%	96.025%
5421	DOMINO'S PIZZA	0.002%	96.027%
5422	KYORIN CO LTD.	0.002%	96.029%
5423	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	96.031%
5424	JSW ENERGY LTD	0.002%	96.033%
5425	BRINKER INTL IN	0.002%	96.035%
5426	TOWER INTL INC	0.002%	96.037%
5427	WD 40 CO COMMON STOCK USD.001	0.002%	96.039%
5428	YAMAGATA BANK	0.002%	96.042%
5429	KARDEMIR KARABU	0.002%	96.044%
5430	SKY PERFECT JSA	0.002%	96.046%
5431	UNISEM (M) BHD	0.002%	96.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	ROCHE HOLDING A	0.002%	96.050%
5433	RIB SOFTWARE AG	0.002%	96.052%
5434	PTC INC COMMON STOCK USD.01	0.002%	96.054%
5435	PETROLEUM GEO-S	0.002%	96.056%
5436	TOKYO TY FINANC	0.002%	96.058%
5437	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.060%
5438	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.062%
5439	TASSAL GROUP	0.002%	96.064%
5440	THANACHART CAPI	0.002%	96.066%
5441	LASSILA & TIKAN	0.002%	96.068%
5442	IBJ LEASING CO	0.002%	96.070%
5443	CHATHAM LODGING	0.002%	96.073%
5444	HOPSON DEVELOPM	0.002%	96.075%
5445	SOMFY SA	0.002%	96.077%
5446	MORGUARD NORTH	0.002%	96.079%
5447	A2 MILK CO LTD	0.002%	96.081%
5448	JUST EAT PLC	0.002%	96.083%
5449	GORMAN-RUPP CO	0.002%	96.085%
5450	GETAC TECHNOLOG	0.002%	96.087%
5451	EVERLIGHT ELECT	0.002%	96.089%
5452	SWIRE PACIFIC	0.002%	96.091%
5453	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.093%
5454	CTS CORP COMMON STOCK	0.002%	96.095%
5455	QUIDEL CORP COMMON STOCK USD.001	0.002%	96.097%
5456	BENI STABILI IT	0.002%	96.099%
5457	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.101%
5458	TIER REIT INC REIT USD.0001	0.002%	96.103%
5459	ITE GROUP	0.002%	96.105%
5460	CIPUTRA DEVELOP	0.002%	96.107%
5461	LUXOFT HOLDING	0.002%	96.109%
5462	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	96.111%
5463	HCI GROUP INC COMMON STOCK	0.002%	96.113%
5464	NAN YA PRINTED	0.002%	96.115%
5465	WALLENSTAM AB	0.002%	96.118%
5466	TAIWAN STYRENE	0.002%	96.120%
5467	MID REIT INC	0.002%	96.122%
5468	SHINKO ELEC IND	0.002%	96.124%
5469	KENEDIX RETAIL	0.002%	96.126%
5470	PARAMOUNT BED H	0.002%	96.128%
5471	IINO KAIUN KAIS	0.002%	96.130%
5472	GUNGHO ONLINE E	0.002%	96.132%
5473	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.134%
5474	POWERLONG REAL	0.002%	96.136%
5475	CU BANCORP COMMON STOCK	0.002%	96.138%
5476	YANGARRA RESOUR	0.002%	96.140%
5477	CJ O SHOPPING C	0.002%	96.142%
5478	TAIWAN SEMICOND	0.002%	96.144%
5479	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.146%
5480	INNOVIVA INC COMMON STOCK	0.002%	96.148%
5481	HUTCHISON TEL-H	0.002%	96.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	SAGAMI RAILWAY	0.002%	96.152%
5483	NICE SYSTEMS	0.002%	96.154%
5484	VSE CORP COMMON STOCK USD.05	0.002%	96.156%
5485	HOCHSCHILD MINI	0.002%	96.158%
5486	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	96.160%
5487	BCO CREDITO INV	0.002%	96.162%
5488	TV18 BROADCAST	0.002%	96.164%
5489	AXCELIS TECHNOL	0.002%	96.166%
5490	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	96.168%
5491	COPPER MTN MNG	0.002%	96.170%
5492	HOSHIZAKI ELECT	0.002%	96.172%
5493	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.174%
5494	CROMPTON GREAVE	0.002%	96.176%
5495	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.178%
5496	ABSOLUTE SOFTWA	0.002%	96.180%
5497	NIPPON CHEMI-CO	0.002%	96.182%
5498	CHIPBOND TECHNO	0.002%	96.184%
5499	RESTAURANT GROU	0.002%	96.186%
5500	MEIDENSHA CORP	0.002%	96.188%
5501	REALESTATE.COM.	0.002%	96.190%
5502	SONY FINANCIAL	0.002%	96.192%
5503	BANGKOK LAND PC	0.002%	96.194%
5504	LUKOIL PJSC- SP	0.002%	96.196%
5505	INDIA CEMENTS	0.002%	96.198%
5506	DAIHEN CORP	0.002%	96.200%
5507	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.202%
5508	D/S NORDEN	0.002%	96.204%
5509	PALTAC CORP	0.002%	96.206%
5510	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.208%
5511	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	96.210%
5512	ENNIS INC COMMON STOCK USD2.5	0.002%	96.212%
5513	CHUNGHWA TELECO	0.002%	96.214%
5514	RALLYE	0.002%	96.216%
5515	EVRAZ PLC	0.002%	96.218%
5516	GENESCO INC COMMON STOCK USD1.0	0.002%	96.220%
5517	KEISEI ELEC RY	0.002%	96.222%
5518	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.224%
5519	YODOGAWA STEEL	0.002%	96.226%
5520	WOWPRIME CORP	0.002%	96.228%
5521	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.230%
5522	HAREL INSURANCE	0.002%	96.232%
5523	AUCKLAND INTERN	0.002%	96.234%
5524	HUATAI SECURITI	0.002%	96.236%
5525	MY EG SERVICES	0.002%	96.238%
5526	EMBOTELLA ANDIN	0.002%	96.240%
5527	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.242%
5528	METROPOLITAN BA	0.002%	96.244%
5529	FUSHAN INTL ENE	0.002%	96.246%
5530	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.248%
5531	FINISH LINE INC	0.002%	96.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	ENCE ENERGIA	0.002%	96.252%
5533	YAHOO JAPAN COR	0.002%	96.254%
5534	EPSILON ENERGY	0.002%	96.256%
5535	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.258%
5536	CONSORT MEDICAL	0.002%	96.260%
5537	GIORDANO INTL L	0.002%	96.262%
5538	ESPRIT HOLDINGS	0.002%	96.264%
5539	NIPPON SIGNAL C	0.002%	96.266%
5540	MERITOR INC COMMON STOCK USD1.0	0.002%	96.268%
5541	CJ E&M CORPORAT	0.002%	96.270%
5542	FENG HSIN IRON&	0.002%	96.272%
5543	SSY GROUP LTD	0.002%	96.274%
5544	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.276%
5545	AKER SOLUTIONS	0.002%	96.278%
5546	FORMOSA PETROCH	0.002%	96.280%
5547	ACEA SPA	0.002%	96.282%
5548	SOUTHERN CROSS	0.002%	96.283%
5549	WISTRON NEWEB C	0.002%	96.285%
5550	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.287%
5551	MOTOR OIL SA	0.002%	96.289%
5552	TAKARA STANDARD	0.002%	96.291%
5553	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.293%
5554	OCADO GROUP PLC	0.002%	96.295%
5555	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.297%
5556	PETRA DIAMONDS	0.002%	96.299%
5557	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.301%
5558	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.303%
5559	SKY NETWORK TEL	0.002%	96.305%
5560	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.307%
5561	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	96.309%
5562	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	96.311%
5563	SAMSUNG FINE CH	0.002%	96.313%
5564	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	96.315%
5565	FUCHS PETRO AG	0.002%	96.317%
5566	BUNKA SHUTTER C	0.002%	96.319%
5567	UNITED ARROWS L	0.002%	96.321%
5568	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	96.323%
5569	GETTY PETROLEUM	0.002%	96.325%
5570	KYOWA HAKKO KIR	0.002%	96.327%
5571	GMP CAPITAL COR	0.002%	96.329%
5572	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.330%
5573	CHOW TAI FOOK J	0.002%	96.332%
5574	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	96.334%
5575	SIGMA PHARMACEU	0.002%	96.336%
5576	CEBU AIR INC	0.002%	96.338%
5577	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.340%
5578	VISUAL PHOTONIC	0.002%	96.342%
5579	GAZTRANSPORT ET	0.002%	96.344%
5580	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	96.346%
5581	KABU.COM SECURI	0.002%	96.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	SIBANYE GOLD LT	0.002%	96.350%
5583	HAKUHODO DY HLD	0.002%	96.352%
5584	TOHO BANK	0.002%	96.354%
5585	ZENKOKU HOSHO C	0.002%	96.356%
5586	JGC CORP	0.002%	96.358%
5587	BBMG CORPORATIO	0.002%	96.360%
5588	STONEGATE BANK COMMON STOCK USD.01	0.002%	96.362%
5589	YOOX NET-A-PORT	0.002%	96.363%
5590	MITCHELLS & BUT	0.002%	96.365%
5591	LG INDL SYSTEMS	0.002%	96.367%
5592	VITASOY INTL	0.002%	96.369%
5593	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.371%
5594	NEW CHINA LIFE	0.002%	96.373%
5595	RHB Capital	0.002%	96.375%
5596	TOHO CO	0.002%	96.377%
5597	NICHICON CORP	0.002%	96.379%
5598	GRUPO AEROPORTU	0.002%	96.381%
5599	PT BUMI SERPONG	0.002%	96.383%
5600	FUTABA CORP	0.002%	96.385%
5601	GRAMMER AG	0.002%	96.387%
5602	SPAREBANK 1 SMN	0.002%	96.389%
5603	YIT OYJ	0.002%	96.391%
5604	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.392%
5605	OBRASCON HUAR L	0.002%	96.394%
5606	INVESCO OFFICE	0.002%	96.396%
5607	NISSAN SHATAI C	0.002%	96.398%
5608	KANSAI PAINT CO	0.002%	96.400%
5609	MBANK	0.002%	96.402%
5610	MENZIES(JOHN)	0.002%	96.404%
5611	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.406%
5612	HALLA HOLDINGS	0.002%	96.408%
5613	AXFOOD AB	0.002%	96.410%
5614	NIPPON REIT INV	0.002%	96.412%
5615	AOKI INTL	0.002%	96.414%
5616	ARCADYAN TECHNO	0.002%	96.416%
5617	HOSIDEN CORP	0.002%	96.417%
5618	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.419%
5619	ORION CORP/REPU	0.002%	96.421%
5620	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.423%
5621	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.425%
5622	SPIN MASTER COR	0.002%	96.427%
5623	KEIHIN CORP	0.002%	96.429%
5624	UNDER ARMOUR IN	0.002%	96.431%
5625	TOEI CO	0.002%	96.433%
5626	CONSTRUCCIONES	0.002%	96.435%
5627	OKINAWA BANK	0.002%	96.437%
5628	KEPPEL DC REIT	0.002%	96.438%
5629	KAKEN PHARM	0.002%	96.440%
5630	AMUNDI SA	0.002%	96.442%
5631	COMPUGROUP HOLD	0.002%	96.444%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	JAPAN DISPLAY I	0.002%	96.446%
5633	SLATE OFFICE RE	0.002%	96.448%
5634	IWATE(BANK OF)	0.002%	96.450%
5635	GRAINGER TRUST	0.002%	96.452%
5636	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.454%
5637	ADVANCED WIRELE	0.002%	96.456%
5638	B2W-CIA GLOBAL	0.002%	96.458%
5639	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.459%
5640	NISSHA PRINTING	0.002%	96.461%
5641	K-BRO LINEN INC	0.002%	96.463%
5642	BK ZACHODNI WBK	0.002%	96.465%
5643	MISC BERHAD	0.002%	96.467%
5644	RUTH'S HOSPITAL	0.002%	96.469%
5645	BCO ABC BRASIL	0.002%	96.471%
5646	AUTOBACS SEVEN	0.002%	96.473%
5647	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.475%
5648	NS SOLUTIONS CO	0.002%	96.477%
5649	TAV HAVALIMANLA	0.002%	96.478%
5650	GENOMMA LAB INT	0.002%	96.480%
5651	TOSHIBA PLANT K	0.002%	96.482%
5652	MIRAIT HLDG COR	0.002%	96.484%
5653	OMNIA HOLDINGS	0.002%	96.486%
5654	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.488%
5655	SINBON ELECTRON	0.002%	96.490%
5656	NIPPON SHEET GL	0.002%	96.492%
5657	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.493%
5658	TELEKOM AUSTRIA	0.002%	96.495%
5659	DELTA ELECTRONI	0.002%	96.497%
5660	INWIDO AB	0.002%	96.499%
5661	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	96.501%
5662	GRANGES AB	0.002%	96.503%
5663	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.505%
5664	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	96.507%
5665	CHINA MOTOR CO	0.002%	96.508%
5666	GURIT HOLDING A	0.002%	96.510%
5667	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.512%
5668	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.514%
5669	NIPPON PAINT CO	0.002%	96.516%
5670	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.518%
5671	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.520%
5672	ZUGER KANTONALB	0.002%	96.522%
5673	TOKYU CONST	0.002%	96.523%
5674	CITYCON OYJ	0.002%	96.525%
5675	HEALTH AND HAPP	0.002%	96.527%
5676	ZZZMITSUI SUGAR	0.002%	96.529%
5677	TALK TALK TELEC	0.002%	96.531%
5678	BIZLINK HOLDING	0.002%	96.533%
5679	MPHISIS LTD	0.002%	96.535%
5680	SWIRE PROPERTIE	0.002%	96.537%
5681	PHISON ELECTRON	0.002%	96.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	ABACUS PROPERTY	0.002%	96.540%
5683	KOREA PETROCHEM	0.002%	96.542%
5684	BEZEQ ISRAEL TE	0.002%	96.544%
5685	CP POKPHAND CO	0.002%	96.546%
5686	LG HOME SHOPPIN	0.002%	96.548%
5687	QUALYS INC COMMON STOCK USD.001	0.002%	96.550%
5688	SHOWA SANGYO CO	0.002%	96.551%
5689	TIMBERCREEK FIN	0.002%	96.553%
5690	GOEASY LTD	0.002%	96.555%
5691	SALVATORE FERRA	0.002%	96.557%
5692	AMERICAN RAILCA	0.002%	96.559%
5693	JOLLIBEE FOODS	0.002%	96.561%
5694	YAKO CO	0.002%	96.563%
5695	GASLOG LTD	0.002%	96.564%
5696	SITRONIX TECHNO	0.002%	96.566%
5697	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.568%
5698	MATAHARI DEPART	0.002%	96.570%
5699	PT ANEKA TAMBAN	0.002%	96.572%
5700	GF SECURITIES C	0.002%	96.574%
5701	TOPPAN FORMS	0.002%	96.576%
5702	TOMONY HOLDINGS	0.002%	96.577%
5703	BANGKOK AIRWAYS	0.002%	96.579%
5704	SUPREME ELECTRO	0.002%	96.581%
5705	STONERIDGE INC COMMON STOCK	0.002%	96.583%
5706	HOSHINO RESORTS	0.002%	96.585%
5707	NIPPON DENKO CO	0.002%	96.587%
5708	Z ENERGY LTD	0.002%	96.589%
5709	CIECH SA	0.002%	96.590%
5710	HOUSE FOODS COR	0.002%	96.592%
5711	FISERV INC SR UNSECURED 06/20 2.7	0.002%	96.594%
5712	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.596%
5713	PETRONAS CHEMIC	0.002%	96.598%
5714	PICKN PAY STOR	0.002%	96.600%
5715	WORLDPAY GRP PL	0.002%	96.602%
5716	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	96.603%
5717	CHENG UEI PRECI	0.002%	96.605%
5718	CHINA SOUTH CIT	0.002%	96.607%
5719	COSTAIN GROUP P	0.002%	96.609%
5720	TRAKYA CAM SANA	0.002%	96.611%
5721	KOSE	0.002%	96.613%
5722	CHINA POWER INT	0.002%	96.614%
5723	TOSHIBA MACHINE	0.002%	96.616%
5724	BLUE LABEL TELE	0.002%	96.618%
5725	GUJARAT STATE P	0.002%	96.620%
5726	AOMORI BANK	0.002%	96.622%
5727	OESTERREICHISCH	0.002%	96.624%
5728	ZHEJIANG EXPRES	0.002%	96.625%
5729	ADVANTECH CO LT	0.002%	96.627%
5730	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.629%
5731	TLG IMMOBILIEN	0.002%	96.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	STARHILL GLOBAL	0.002%	96.633%
5733	JUKI CORP	0.002%	96.635%
5734	SANTAM	0.002%	96.637%
5735	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.638%
5736	HELICAL BAR PLC	0.002%	96.640%
5737	XCERRA CORP COMMON STOCK USD.05	0.002%	96.642%
5738	SIIX CORPORATIO	0.002%	96.644%
5739	AK HOLDINGS INC	0.002%	96.646%
5740	BEIJING CAP LAN	0.002%	96.648%
5741	GINKO INTERNATI	0.002%	96.649%
5742	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.651%
5743	GLOBAL ONE REAL	0.002%	96.653%
5744	KT CORPORATION	0.002%	96.655%
5745	HEIWADO CO LTD	0.002%	96.657%
5746	KURABO INDUSTRI	0.002%	96.659%
5747	IS DONGSEO CO L	0.002%	96.660%
5748	SINGAPORE PRESS	0.002%	96.662%
5749	TEMP HOLDINGS C	0.002%	96.664%
5750	TEXWINCA HLDGS	0.002%	96.666%
5751	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.668%
5752	KLAB INC	0.002%	96.670%
5753	DE LA RUE	0.002%	96.671%
5754	BANK TABUNGAN N	0.002%	96.673%
5755	INABATA & CO	0.002%	96.675%
5756	TAIWAN TEA CORP	0.002%	96.677%
5757	BRIGHTOIL PETRO	0.002%	96.679%
5758	IZUMI CO	0.002%	96.680%
5759	SOL MELIA SA	0.002%	96.682%
5760	OKINAWA ELEC PO	0.002%	96.684%
5761	FTD COS INC COMMON STOCK USD.0001	0.002%	96.686%
5762	NATIONAL THERMA	0.002%	96.688%
5763	MICRO-STAR INTL	0.002%	96.690%
5764	HOKURIKU ELEC P	0.002%	96.691%
5765	GREEN REIT PLC	0.002%	96.693%
5766	P/F BAKKAFROST	0.002%	96.695%
5767	NISSIN KOGYO	0.002%	96.697%
5768	REED ELSEVIER P	0.002%	96.699%
5769	KUREHA CHEM IND	0.002%	96.700%
5770	SQUARE INC A COMMON STOCK USD.000001	0.002%	96.702%
5771	YAMANASHI CHUO	0.002%	96.704%
5772	SUNDRUG CO LTD	0.002%	96.706%
5773	BURE INVESTMENT	0.002%	96.708%
5774	HONG LEONG CRED	0.002%	96.710%
5775	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.711%
5776	OTSUKA CORP	0.002%	96.713%
5777	JAPAN SECS FINA	0.002%	96.715%
5778	CHINA SHIPPING	0.002%	96.717%
5779	NET ONE SYSTEMS	0.002%	96.719%
5780	BLACK DIAMOND G	0.002%	96.720%
5781	MLP AG	0.002%	96.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	CARNIVAL PLC	0.002%	96.724%
5783	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.726%
5784	ARCS CO LTD	0.002%	96.728%
5785	CHESSWOOD GROUP	0.002%	96.729%
5786	REDEFINE INTERN	0.002%	96.731%
5787	HYUNDAI ROBOTIC	0.002%	96.733%
5788	SPORTS DIRECT I	0.002%	96.735%
5789	AIN PHARMACIEZ	0.002%	96.737%
5790	DAIWABO CO LTD	0.002%	96.738%
5791	PILOT CORP (NEW	0.002%	96.740%
5792	NIPPON FLOUR MI	0.002%	96.742%
5793	NISHI NIPPON RR	0.002%	96.744%
5794	KADOKAWA DWANGO	0.002%	96.746%
5795	INDAH KIAT PULP	0.002%	96.747%
5796	TATA CHEMICALS	0.002%	96.749%
5797	HANSSEM CO	0.002%	96.751%
5798	MONEX GROUP INC	0.002%	96.753%
5799	NICHIHA CORP	0.002%	96.755%
5800	DAINICHISEIKA C	0.002%	96.756%
5801	GLENMARK PHARM	0.002%	96.758%
5802	SCHINDLER-HDLG	0.002%	96.760%
5803	KINGSTON COMM(H	0.002%	96.762%
5804	KATO SANGYO CO	0.002%	96.764%
5805	TAIWAN MOBILE	0.002%	96.765%
5806	EIZO NANA O CORP	0.002%	96.767%
5807	PUREGOLD PRICE	0.002%	96.769%
5808	DAISHIN SECURIT	0.002%	96.771%
5809	INTERNET INITIA	0.002%	96.773%
5810	KENEDIX RESIDEN	0.002%	96.774%
5811	INDORAMA VENTUR	0.002%	96.776%
5812	AES TIETE ENERG	0.002%	96.778%
5813	PRECINT PRO	0.002%	96.780%
5814	SYNNEX TECH INT	0.002%	96.782%
5815	CIMIC GROUP LTD	0.002%	96.783%
5816	ADASTRIA HOLDI	0.002%	96.785%
5817	BRICKWORKS	0.002%	96.787%
5818	RICOH LEASING	0.002%	96.789%
5819	MIGDAL INSURAN	0.002%	96.790%
5820	FRASERS CENTREP	0.002%	96.792%
5821	NEMETSCHKE AG	0.002%	96.794%
5822	KAKAKU.COM INC	0.002%	96.796%
5823	NEW WAVE GROUP	0.002%	96.798%
5824	VTG AG	0.002%	96.799%
5825	MOTECH INDUSTRI	0.002%	96.801%
5826	COLOPL INC	0.002%	96.803%
5827	MEITEC CORPORAT	0.002%	96.805%
5828	PATRIZIA IMMO A	0.002%	96.806%
5829	HU LANE ASSOCIA	0.002%	96.808%
5830	CITIC RESOURCES	0.002%	96.810%
5831	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	CITIC 1616 HLDG	0.002%	96.814%
5833	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.815%
5834	MONOTARO CO.LTD	0.002%	96.817%
5835	GLOBAL BRANDS G	0.002%	96.819%
5836	CHANGSHA ZOOMLI	0.002%	96.821%
5837	SIAM CITY CEMEN	0.002%	96.822%
5838	NSI NV	0.002%	96.824%
5839	NEWRIVER REIT P	0.002%	96.826%
5840	ENERGIAS DO BRA	0.002%	96.828%
5841	VERITIV CORP COMMON STOCK USD.01	0.002%	96.829%
5842	FOCALTECH SYSTE	0.002%	96.831%
5843	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.833%
5844	KINTETSU WORLD	0.002%	96.835%
5845	FISKARS OYJ	0.002%	96.837%
5846	ORIOR AG	0.002%	96.838%
5847	CADILA HEALTHCA	0.002%	96.840%
5848	J TRUST CO. LTD	0.002%	96.842%
5849	SODA SANAYII	0.002%	96.844%
5850	BOLSA MEXICANA	0.002%	96.845%
5851	UNITED SUPER MA	0.002%	96.847%
5852	NANOMETRICS	0.002%	96.849%
5853	SUDAMERICANA VA	0.002%	96.851%
5854	GUNZE	0.002%	96.852%
5855	ITALGAS SPA	0.002%	96.854%
5856	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.856%
5857	SUPALAI PUBLIC	0.002%	96.858%
5858	INVACARE CORP	0.002%	96.859%
5859	MEDIA NUSANTARA	0.002%	96.861%
5860	BARNES & NOBLE	0.002%	96.863%
5861	CHINA BILLS FIN	0.002%	96.865%
5862	HUAKU DEVELOPME	0.002%	96.866%
5863	CONTAINER CORP	0.002%	96.868%
5864	UNITIKA	0.002%	96.870%
5865	MACNICA FUJI EL	0.002%	96.872%
5866	NSD CO LTD	0.002%	96.873%
5867	SUNLIGHT REAL E	0.002%	96.875%
5868	RAMIRENT OYJ	0.002%	96.877%
5869	CHINA AOYUAN PR	0.002%	96.879%
5870	SHIN-ETSU POLYM	0.002%	96.880%
5871	CHINA HARMONY N	0.002%	96.882%
5872	CLAS OHLSON AB	0.002%	96.884%
5873	HEALTHSTREAM INC COMMON STOCK	0.002%	96.885%
5874	NATURA COSMETIC	0.002%	96.887%
5875	VANGUARD INTL S	0.002%	96.889%
5876	CIR-COMPAGNIE I	0.002%	96.891%
5877	KINGDEE INTERNA	0.002%	96.892%
5878	XENCOR INC COMMON STOCK USD.01	0.002%	96.894%
5879	SANKEN ELECTRIC	0.002%	96.896%
5880	VIRGIN MONEY HL	0.002%	96.898%
5881	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	PROGRAMMED MAIN	0.002%	96.901%
5883	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.903%
5884	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.905%
5885	PLAZA RETAIL RE	0.002%	96.906%
5886	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.908%
5887	CAPITA GROUP PL	0.002%	96.910%
5888	SINOTRUK HONG K	0.002%	96.912%
5889	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.913%
5890	FIRST RESOURCES	0.002%	96.915%
5891	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.917%
5892	MUSASHI SEIMITS	0.002%	96.918%
5893	EVOTEC OAI AG	0.002%	96.920%
5894	CEWE COLOR HLDG	0.002%	96.922%
5895	CHEIL WORLDWIDE	0.002%	96.924%
5896	REGIS CORP COMMON STOCK USD.05	0.002%	96.925%
5897	TEXTAINER GROUP	0.002%	96.927%
5898	CHINA FOOD LTD	0.002%	96.929%
5899	O/SEAS UNION EN	0.002%	96.930%
5900	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.932%
5901	BROWN (N) GROUP	0.002%	96.934%
5902	SITC INTERNATIO	0.002%	96.936%
5903	INTL CONTAINER	0.002%	96.937%
5904	WESTERN AREAS N	0.002%	96.939%
5905	DONGBU HITEK CO	0.002%	96.941%
5906	KOREA AEROSPACE	0.002%	96.943%
5907	LATECOERE	0.002%	96.944%
5908	IDBI BANK LTD	0.002%	96.946%
5909	YUEN FOONG YU M	0.002%	96.948%
5910	GLOBAL INDEMNIT	0.002%	96.949%
5911	ORIENTAL UNION	0.002%	96.951%
5912	FRANK'S INTERNA	0.002%	96.953%
5913	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	96.955%
5914	METRO HOLDINGS	0.002%	96.956%
5915	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.958%
5916	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.960%
5917	SUNWAY BHD	0.002%	96.961%
5918	ROYAL CO	0.002%	96.963%
5919	PACIFIC INDUSTR	0.002%	96.965%
5920	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.967%
5921	URSTADT BIDDLE	0.002%	96.968%
5922	OKAMOTO INDUSTR	0.002%	96.970%
5923	SM PRIME HLDGS	0.002%	96.972%
5924	KCE ELECTRONICS	0.002%	96.973%
5925	MONADELPHOUS GR	0.002%	96.975%
5926	LIEN HWA INDL	0.002%	96.977%
5927	CRYOLIFE INC	0.002%	96.978%
5928	ABOITIZ EQUITY	0.002%	96.980%
5929	NEXTDC LTD	0.002%	96.982%
5930	YUNG TAY ENGINE	0.002%	96.984%
5931	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	AUSTRALIAN AGRI	0.002%	96.987%
5933	HEIWA REAL ESTA	0.002%	96.989%
5934	DMCI HLDGS INC	0.002%	96.990%
5935	Goldcrest Co.,	0.002%	96.992%
5936	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.994%
5937	TRULY INTL HLDG	0.002%	96.996%
5938	EXPRESS INC COMMON STOCK	0.002%	96.997%
5939	ASIAN PAINTS LT	0.002%	96.999%
5940	DAINIPPON PHARM	0.002%	97.001%
5941	HAMBURGER HAFEN	0.002%	97.002%
5942	ASSORE	0.002%	97.004%
5943	STRABAG SE	0.002%	97.006%
5944	ITALMOBILIARE S	0.002%	97.007%
5945	KENEDIX INC	0.002%	97.009%
5946	IOI CORPORATION	0.002%	97.011%
5947	CASTROL INDIA L	0.002%	97.012%
5948	SAN-A CO LTD	0.002%	97.014%
5949	NISSHIN STEEL H	0.002%	97.016%
5950	SYNCMOLD ENTERP	0.002%	97.018%
5951	KIATNAKIN FIN&S	0.002%	97.019%
5952	SOULBRAIN CO LT	0.002%	97.021%
5953	NAUTILUS GROUP	0.002%	97.023%
5954	KAISA GROUP HLD	0.002%	97.024%
5955	Alliance Global	0.002%	97.026%
5956	HANIL CEMENT MF	0.002%	97.028%
5957	SHANKS GROUP PL	0.002%	97.029%
5958	CHINA EASTERN A	0.002%	97.031%
5959	ZHEN DING TECHN	0.002%	97.033%
5960	MIZUNO CORP	0.002%	97.034%
5961	OCI MATERIALS C	0.002%	97.036%
5962	TATSUTA ELEC WI	0.002%	97.038%
5963	ENTERTAINMENT O	0.002%	97.039%
5964	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	97.041%
5965	BEML LTD	0.002%	97.043%
5966	HOGY MEDICAL CO	0.002%	97.044%
5967	NATIONAL ALUMIN	0.002%	97.046%
5968	AUSTRALIAN PHAR	0.002%	97.048%
5969	DXP ENTERPRISES	0.002%	97.049%
5970	MANTRA GROUP LT	0.002%	97.051%
5971	FUYAO GLASS IND	0.002%	97.053%
5972	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	97.054%
5973	MARR SPA	0.002%	97.056%
5974	INDIAN OIL CORP	0.002%	97.058%
5975	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	97.060%
5976	GRINDROD LIMITE	0.002%	97.061%
5977	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	97.063%
5978	EMPEROR INTL HL	0.002%	97.065%
5979	VOSSLOH AG	0.002%	97.066%
5980	TACHI-S CO	0.002%	97.068%
5981	SPIRENT COMMUNI	0.002%	97.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	LIBERBANK SA	0.002%	97.071%
5983	JAPFA COMFEED I	0.002%	97.073%
5984	KUNG LONG BATTE	0.002%	97.074%
5985	ELITE ADVANCED	0.002%	97.076%
5986	CONTACT ENERGY	0.002%	97.078%
5987	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	97.079%
5988	DAIKYO INC	0.002%	97.081%
5989	ICHIGO REAL EST	0.002%	97.083%
5990	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	97.084%
5991	CREDITO EMILIAN	0.002%	97.086%
5992	DAH-ICHI KOGYO	0.002%	97.088%
5993	AURICO METALS INC COMMON STOCK	0.002%	97.089%
5994	GRUPO HERDEZ SA	0.002%	97.091%
5995	VISTA LAND & LI	0.002%	97.093%
5996	GUERBET	0.002%	97.094%
5997	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	97.096%
5998	PAO DE ACUCAR C	0.002%	97.098%
5999	GREENLAND HONG	0.002%	97.099%
6000	VUKILE PROPERTY	0.002%	97.101%
6001	RAMCO CEMENTS	0.002%	97.103%
6002	INTL METAL SERV	0.002%	97.104%
6003	FUJI SOFT ABC	0.002%	97.106%
6004	SK GAS	0.002%	97.108%
6005	SONIC CORP	0.002%	97.109%
6006	PP LONDON SUMAT	0.002%	97.111%
6007	INPHI CORP COMMON STOCK	0.002%	97.112%
6008	ARC LAND SAKAMO	0.002%	97.114%
6009	NONG SHIM CO	0.002%	97.116%
6010	AUSDRILL LIMITE	0.002%	97.117%
6011	VEDANTA LTD ADR ADR	0.002%	97.119%
6012	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	97.121%
6013	FARMER BROS CO COMMON STOCK USD1.0	0.002%	97.122%
6014	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	97.124%
6015	PUMA AG	0.002%	97.125%
6016	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	97.127%
6017	SAO PAU ALPARGA	0.002%	97.129%
6018	REDINGTON INDIA	0.002%	97.130%
6019	CONCENTRIC AB	0.002%	97.132%
6020	KOREA KUMHO PET	0.002%	97.134%
6021	EXACT SCIENCES	0.002%	97.135%
6022	PRESS METAL ALU	0.002%	97.137%
6023	1ST PHILIPPINE	0.002%	97.139%
6024	SODICK CO	0.002%	97.140%
6025	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	97.142%
6026	HOUSING DEVELOP	0.002%	97.143%
6027	SANKI ENGINEERI	0.002%	97.145%
6028	KUDELSKI S.A.	0.002%	97.147%
6029	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	97.148%
6030	DIALOG GROUP BH	0.002%	97.150%
6031	CACHE LOGISTICS	0.002%	97.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	OLAM INTERNATIO	0.002%	97.153%
6033	LG FASHION CORP	0.002%	97.155%
6034	SUGI HOLDINGS C	0.002%	97.156%
6035	DIGITAL CHINA H	0.002%	97.158%
6036	ARISAWA MFG CO	0.002%	97.160%
6037	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	97.161%
6038	ALTAREA SCA	0.002%	97.163%
6039	TENARIS S.A.	0.002%	97.164%
6040	HEXAWARE TECHNO	0.002%	97.166%
6041	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.168%
6042	S.A.C.I. FALABE	0.002%	97.169%
6043	HANKYU REIT INC	0.002%	97.171%
6044	HIKARI TSUSHIN	0.002%	97.173%
6045	GOLDEN EAGLE RE	0.002%	97.174%
6046	ASIA OPTICAL CO	0.002%	97.176%
6047	WATERLAND FIN H	0.002%	97.177%
6048	NORDEX AG	0.002%	97.179%
6049	MEDICINES COMPANY COMMON STOCK USD.001	0.002%	97.181%
6050	TITAN INDUSTRIE	0.002%	97.182%
6051	TESARO INC	0.002%	97.184%
6052	DAIBIRU CORP	0.002%	97.185%
6053	EBOS GROUP LTD	0.002%	97.187%
6054	TUBE INV OF IND	0.002%	97.189%
6055	DIAGEO PLC	0.002%	97.190%
6056	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	97.192%
6057	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	97.193%
6058	HEADLAM GROUP	0.002%	97.195%
6059	GP STRATEGIES C	0.002%	97.197%
6060	JOY CITY PROPER	0.002%	97.198%
6061	SPARKASSEN IMMO	0.002%	97.200%
6062	IRISO ELECTRONI	0.002%	97.201%
6063	ABC-MART INC	0.002%	97.203%
6064	AEON DELIGHT	0.002%	97.205%
6065	TAIHEI DENGYO	0.002%	97.206%
6066	BORUSSIA DORTMU	0.002%	97.208%
6067	KINSUS INTERCON	0.002%	97.209%
6068	ICICI BANK	0.002%	97.211%
6069	XEROX CORP 4.07	0.002%	97.213%
6070	OTE(HELLENIC TL	0.002%	97.214%
6071	IRISH RESIDENTI	0.002%	97.216%
6072	SINFONIA TECHNO	0.002%	97.217%
6073	ORIFLAME HOLDIN	0.002%	97.219%
6074	SANYO CHEMICAL	0.002%	97.221%
6075	VECTURA GROUP	0.002%	97.222%
6076	MAGYAR TELEKOM	0.002%	97.224%
6077	FUKUI BANK	0.002%	97.225%
6078	SJW GROUP COMMON STOCK USD.001	0.002%	97.227%
6079	IXYS CORPORATION COMMON STOCK USD.01	0.002%	97.228%
6080	CMK CORP	0.002%	97.230%
6081	SMARTONE TELECO	0.002%	97.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	97.233%
6083	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	97.235%
6084	TONG YANG INV B	0.002%	97.236%
6085	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	97.238%
6086	CHUGOKU ELEC PO	0.002%	97.240%
6087	TOPY INDUSTRIES	0.002%	97.241%
6088	TRINITY MIRROR	0.002%	97.243%
6089	ONO PHARMACEUTI	0.002%	97.244%
6090	DUCOMMUN INC COMMON STOCK USD.01	0.002%	97.246%
6091	IRB INFRASTRUCT	0.002%	97.247%
6092	COMMERCIAL INTE	0.002%	97.249%
6093	ONESAVINGS BANK	0.002%	97.251%
6094	MITSUBISHI STEE	0.002%	97.252%
6095	EZCORP INC CL A COMMON STOCK USD.01	0.002%	97.254%
6096	SCHRODERS(NEW)	0.002%	97.255%
6097	VEIDEKKE ASA	0.002%	97.257%
6098	ELRINGKLINGER	0.002%	97.258%
6099	AMTRAN TECHNOLO	0.002%	97.260%
6100	LEYOU TECHNOLOG	0.002%	97.262%
6101	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.263%
6102	888 HOLDINGS	0.002%	97.265%
6103	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	97.266%
6104	JAIPRAKASH ASSO	0.002%	97.268%
6105	JOEL-JERUSALEM	0.002%	97.269%
6106	FERREXPO PLC	0.002%	97.271%
6107	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	97.273%
6108	BUMI ARMADA BER	0.002%	97.274%
6109	SUPREME INDUSTR	0.002%	97.276%
6110	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	97.277%
6111	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	97.279%
6112	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.280%
6113	CJ CGV	0.002%	97.282%
6114	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.284%
6115	LUYE PHARMA GRO	0.002%	97.285%
6116	DOSHISHA CO	0.002%	97.287%
6117	CHINA GALAXY SE	0.002%	97.288%
6118	HIWIN TECH CORP	0.002%	97.290%
6119	SKISTAR AB	0.002%	97.291%
6120	EVERGREEN MARIN	0.002%	97.293%
6121	AICHI BANK	0.002%	97.294%
6122	TTY BIPHARM CO	0.002%	97.296%
6123	AV HOMES INC COMMON STOCK USD1.0	0.002%	97.298%
6124	ZENRIN CO LTD	0.002%	97.299%
6125	MELCOR DEVS LTD	0.002%	97.301%
6126	CONTROLADORA VU	0.002%	97.302%
6127	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	97.304%
6128	EXACTECH INC COMMON STOCK USD.01	0.002%	97.305%
6129	YULON MOTOR	0.002%	97.307%
6130	ERCROS SA	0.002%	97.308%
6131	MATAS AS	0.002%	97.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	ALTAMIR AMBOISE	0.002%	97.312%
6133	KUALA LUMPUR KE	0.002%	97.313%
6134	BILIA AB	0.002%	97.315%
6135	UTD COMMUNITY F	0.002%	97.316%
6136	BANPU PUBLIC CO	0.002%	97.318%
6137	PACIFIC TEXTILE	0.002%	97.319%
6138	ACETO CORP COMMON STOCK USD.01	0.002%	97.321%
6139	JCU CORP	0.002%	97.322%
6140	IDFC BANK LTD	0.002%	97.324%
6141	ESSO (THAILAND)	0.002%	97.325%
6142	YIRENDAI LTD AD	0.002%	97.327%
6143	CHIYODA CORP	0.002%	97.328%
6144	LOTTE CHILSUNG	0.002%	97.330%
6145	IBASE TECHNOLOG	0.002%	97.332%
6146	BT INVESTMENT M	0.002%	97.333%
6147	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	97.335%
6148	BRITISH AMERICA	0.002%	97.336%
6149	ALSO HOLDING-RE	0.002%	97.338%
6150	LIECHTENSTEINIS	0.002%	97.339%
6151	INVOCARE LTD	0.002%	97.341%
6152	SHIKUN & BINUI	0.002%	97.342%
6153	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.344%
6154	DAIFUKU CO	0.002%	97.345%
6155	NAVITAS LTD	0.002%	97.347%
6156	TED BAKER PLC	0.002%	97.348%
6157	DONGYUE GROUP	0.002%	97.350%
6158	RECHI PRECISION	0.002%	97.351%
6159	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	97.353%
6160	GENWORTH MORTGA	0.002%	97.354%
6161	NISSEI BUILD KO	0.002%	97.356%
6162	CHINA RAILWAY S	0.002%	97.358%
6163	INDUSTR L FIN(IF	0.002%	97.359%
6164	C C LAND HOLDIN	0.002%	97.361%
6165	S&T MOTIV CO LT	0.002%	97.362%
6166	51JOB INC ADR ADR USD.0001	0.002%	97.364%
6167	ZERIA PHARMACEU	0.002%	97.365%
6168	INFRASTRUCTURE	0.002%	97.367%
6169	SHANGHAI PETROC	0.002%	97.368%
6170	SEMIRARA MINING	0.002%	97.370%
6171	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	97.371%
6172	CLAL INSURANCE	0.002%	97.373%
6173	HANSON INTL TBK	0.002%	97.374%
6174	YOKOHAMA REITO	0.002%	97.376%
6175	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	97.377%
6176	NIKKISO CO	0.002%	97.379%
6177	MARUDAI FOOD CO	0.002%	97.380%
6178	SAMSUNG TECHWIN	0.002%	97.382%
6179	NITTO ELECTRIC	0.002%	97.383%
6180	COVESTRO AG	0.002%	97.385%
6181	CLARKSON(HORACE	0.002%	97.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	RTL GROUP SA	0.002%	97.388%
6183	DONGFANG ELECT	0.002%	97.389%
6184	VOLTAS LTD	0.002%	97.391%
6185	TOKYO STEEL MFG	0.002%	97.392%
6186	AI HOLDINGS COR	0.002%	97.394%
6187	HK ELECTRIC INV	0.002%	97.395%
6188	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	97.397%
6189	WEST CHINA CEME	0.002%	97.398%
6190	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	97.400%
6191	BANCOLOMBIA SA	0.002%	97.401%
6192	GLOBANT SA	0.002%	97.403%
6193	TEIKOKU PISTON	0.002%	97.404%
6194	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.406%
6195	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.407%
6196	FINCANTIERI SPA	0.001%	97.409%
6197	CITI TRENDS INC COMMON STOCK USD.01	0.001%	97.410%
6198	NEWALTA INC	0.001%	97.412%
6199	DAKTRONICS INC COMMON STOCK	0.001%	97.413%
6200	DALMIA BHARAT L	0.001%	97.415%
6201	CANON INC SPONS ADR ADR	0.001%	97.416%
6202	HINDUSTAN CONST	0.001%	97.418%
6203	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.419%
6204	HOKKAIDO ELEC P	0.001%	97.421%
6205	PAX GLOBAL TECH	0.001%	97.422%
6206	WEG SA	0.001%	97.424%
6207	ADITYA BIRLA FA	0.001%	97.425%
6208	GREENCROSS LTD	0.001%	97.427%
6209	JVC KENWOOD HLD	0.001%	97.428%
6210	USI CORPORATION	0.001%	97.430%
6211	TORII PHARM CO	0.001%	97.431%
6212	TAIKISHA	0.001%	97.433%
6213	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.434%
6214	TRANSCEND INFOR	0.001%	97.436%
6215	INDOCEMENT TUNG	0.001%	97.437%
6216	WAN HAI LINES	0.001%	97.439%
6217	DAH CHONG HONG	0.001%	97.440%
6218	FUJI MEDIA HOLD	0.001%	97.442%
6219	V TECHNOLOGY	0.001%	97.443%
6220	SHINKONG SYNTHE	0.001%	97.445%
6221	BW OFFSHORE LTD	0.001%	97.446%
6222	OIL REFINERIES	0.001%	97.448%
6223	TPI POLENE PCL	0.001%	97.449%
6224	TAINAN SPINNING	0.001%	97.450%
6225	BQE NATL BELGIQ	0.001%	97.452%
6226	HISAMITSU PHARM	0.001%	97.453%
6227	QUIMICA Y MINER	0.001%	97.455%
6228	PLAYA HOTELS &	0.001%	97.456%
6229	HIBERNIA REIT P	0.001%	97.458%
6230	TAKASAGO INTL C	0.001%	97.459%
6231	MOCHIDA PHARM C	0.001%	97.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	TOKAI HOLDINGS	0.001%	97.462%
6233	INFRATIL LTD	0.001%	97.464%
6234	ECLAT TEXTILE C	0.001%	97.465%
6235	AICHI STEEL WOR	0.001%	97.467%
6236	SKYLARK CO LTD	0.001%	97.468%
6237	ORION CORP	0.001%	97.470%
6238	VETROPACK HOLDI	0.001%	97.471%
6239	TIKKURILA OY	0.001%	97.473%
6240	SUMITOMO DENSET	0.001%	97.474%
6241	FORMOSA TAFFETA	0.001%	97.476%
6242	YAMAICHI ELECTR	0.001%	97.477%
6243	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.478%
6244	FUKUSHIMA IND C	0.001%	97.480%
6245	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.481%
6246	TAIWAN ACCEPTAN	0.001%	97.483%
6247	SHANGHAI ELECTR	0.001%	97.484%
6248	ONEREIT	0.001%	97.486%
6249	BERTRANDT AG	0.001%	97.487%
6250	OSAKI ELECTRIC	0.001%	97.489%
6251	KYOKUTO KAIHATS	0.001%	97.490%
6252	SIERRA BANCORP COMMON STOCK	0.001%	97.492%
6253	DYDO DRINCO INC	0.001%	97.493%
6254	INTERNATIONAL P	0.001%	97.495%
6255	SALINI IMPREGIL	0.001%	97.496%
6256	TON YI CORP	0.001%	97.497%
6257	LE NOBLE AGE	0.001%	97.499%
6258	ERAMET	0.001%	97.500%
6259	HULIC REIT INC	0.001%	97.502%
6260	MERSEN SA	0.001%	97.503%
6261	NOVAE GROUP PLC	0.001%	97.505%
6262	ELEC POWER DEV	0.001%	97.506%
6263	CALIFORNIA AMPL	0.001%	97.508%
6264	CWT LTD	0.001%	97.509%
6265	MYER HOLDINGS L	0.001%	97.511%
6266	TITAN CEMENT CO	0.001%	97.512%
6267	RICARDO	0.001%	97.513%
6268	RESOLUTE MINING	0.001%	97.515%
6269	METRO PACIFIC I	0.001%	97.516%
6270	LOTTE CONFECT	0.001%	97.518%
6271	HOOKE FURNITURE CORP COMMON STOCK	0.001%	97.519%
6272	SRF LTD	0.001%	97.521%
6273	MARINEMAX INC COMMON STOCK USD.001	0.001%	97.522%
6274	TAIWAN GLASS	0.001%	97.524%
6275	VITAL HEALTHCAR	0.001%	97.525%
6276	XEBIO CO	0.001%	97.526%
6277	GPO DE INVERSIO	0.001%	97.528%
6278	KANTO DENKA KOG	0.001%	97.529%
6279	COFACE SA	0.001%	97.531%
6280	TAEYOUNG ENGINE	0.001%	97.532%
6281	FELDA GLOBAL VE	0.001%	97.534%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.001%	97.535%
6283	KARDEX	0.001%	97.537%
6284	CLEANAWAY CO LT	0.001%	97.538%
6285	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	97.539%
6286	TKC CORPORATION	0.001%	97.541%
6287	GOLDEN STAR RES	0.001%	97.542%
6288	OSSTEM IMPLANT	0.001%	97.544%
6289	HONG LEONG BANK	0.001%	97.545%
6290	CENTRL PLAZA HO	0.001%	97.547%
6291	AMPLIFON SPA NE	0.001%	97.548%
6292	BK OF RYUKYUS	0.001%	97.550%
6293	GRUPO SIMEC S.A	0.001%	97.551%
6294	GINTECH ENERGY	0.001%	97.552%
6295	NORWEGIAN AIR S	0.001%	97.554%
6296	ZZZSAN-AI OIL C	0.001%	97.555%
6297	GROWTHPOINT PRO	0.001%	97.557%
6298	SEMICONDUCTOR M	0.001%	97.558%
6299	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	97.560%
6300	MEKONOMEN AB	0.001%	97.561%
6301	HOKUETSU BANK	0.001%	97.562%
6302	CHANGYOU.COM LTD ADR ADR	0.001%	97.564%
6303	DREAM UNLIMIITE	0.001%	97.565%
6304	CHAROEN POK PHA	0.001%	97.567%
6305	ADLER REAL ESTA	0.001%	97.568%
6306	ASAHI HOLDINGS	0.001%	97.570%
6307	TOKYOTOKEIBA CO	0.001%	97.571%
6308	STUART OLSON IN	0.001%	97.572%
6309	GROUP COMERCIAL	0.001%	97.574%
6310	MIGHTY RIVER PO	0.001%	97.575%
6311	JOSHIN DENKI CO	0.001%	97.577%
6312	EISAI CO	0.001%	97.578%
6313	SCHMOLZ+BICKENB	0.001%	97.579%
6314	VECTRUS INC COMMON STOCK USD.01	0.001%	97.581%
6315	CHUGOKU MAR PAI	0.001%	97.582%
6316	AGELLAN COMMERC	0.001%	97.584%
6317	ARAKAWA CHEMICA	0.001%	97.585%
6318	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.587%
6319	DAISEKI CO LTD	0.001%	97.588%
6320	NORITZ CORP	0.001%	97.589%
6321	TRITAX BIG BOX	0.001%	97.591%
6322	SAVENCIA SA	0.001%	97.592%
6323	HAKDEX AB	0.001%	97.594%
6324	ALBIOMA	0.001%	97.595%
6325	ARN MONDADORI E	0.001%	97.597%
6326	HAVELLS INDIA L	0.001%	97.598%
6327	PCHOME ONLINE I	0.001%	97.599%
6328	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.601%
6329	CHINA HUARONG A	0.001%	97.602%
6330	ARGOSY PROPERTY	0.001%	97.604%
6331	LOOKERS PLC	0.001%	97.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	FUKUDA DENSHI C	0.001%	97.606%
6333	DEVOTEAM SA	0.001%	97.608%
6334	ESPEC CORP	0.001%	97.609%
6335	TUNG THIH ELECT	0.001%	97.611%
6336	NEO-CHINA GROUP	0.001%	97.612%
6337	GEMDALE PROPERT	0.001%	97.613%
6338	SMI HOLDINGS GR	0.001%	97.615%
6339	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.616%
6340	SOILBUILD BUSIN	0.001%	97.618%
6341	TOKYO BROADCAST	0.001%	97.619%
6342	FUTABA INDUSTRI	0.001%	97.620%
6343	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.622%
6344	KENDRION NV	0.001%	97.623%
6345	COCA-COLA FEMSA	0.001%	97.625%
6346	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.626%
6347	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.627%
6348	CHINA REINSURAN	0.001%	97.629%
6349	DEVELOPMENT CRE	0.001%	97.630%
6350	MOTHERSON SUMI	0.001%	97.632%
6351	CHINA MACHINERY	0.001%	97.633%
6352	KOREA EXPRESS C	0.001%	97.634%
6353	NEO SOLAR POWER	0.001%	97.636%
6354	ONEBEACON INSUR	0.001%	97.637%
6355	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.639%
6356	SAKATA INX CORP	0.001%	97.640%
6357	TSI HOLDINGS CO	0.001%	97.641%
6358	JOWA HLDGS CO L	0.001%	97.643%
6359	GRUMA SA DE CV	0.001%	97.644%
6360	CA IMMOBILIEN A	0.001%	97.646%
6361	HEIWA REAL ESTA	0.001%	97.647%
6362	SANOFI INDIA LT	0.001%	97.648%
6363	MYOB GROUP LTD	0.001%	97.650%
6364	DEXERIALS CORP	0.001%	97.651%
6365	TAKUMA CO	0.001%	97.653%
6366	BK OF NAGOYA	0.001%	97.654%
6367	PI INDUSTRIES L	0.001%	97.655%
6368	CARBONITE INC COMMON STOCK USD.01	0.001%	97.657%
6369	TSURUHA HOLDING	0.001%	97.658%
6370	TAIYO INK MFG C	0.001%	97.660%
6371	SAMYANG HOLDING	0.001%	97.661%
6372	DAESANG CORP	0.001%	97.662%
6373	PER AARSLEFF A/	0.001%	97.664%
6374	DAEWOO ENGINEER	0.001%	97.665%
6375	DESCENTE LTD.	0.001%	97.667%
6376	INDIAN HOTELS	0.001%	97.668%
6377	MARCO POLO DEV	0.001%	97.669%
6378	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.671%
6379	DAUM COMMUNICAT	0.001%	97.672%
6380	SAINT MARC HLDG	0.001%	97.674%
6381	LIMELIGHT NETW	0.001%	97.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	BANGKOK EXPRESS	0.001%	97.676%
6383	FRASERS COMMERC	0.001%	97.678%
6384	SINTOKOGIO	0.001%	97.679%
6385	HI-LEX CORP	0.001%	97.680%
6386	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	97.682%
6387	SKS MICROFINANC	0.001%	97.683%
6388	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.685%
6389	NEXEN TIRE CORP	0.001%	97.686%
6390	PANDOX AB	0.001%	97.687%
6391	CONEXIO CORP	0.001%	97.689%
6392	PIAGGIO	0.001%	97.690%
6393	MAYR-MELNHOF KA	0.001%	97.691%
6394	INOGEN INC COMMON STOCK USD.001	0.001%	97.693%
6395	SHIN ZU SHING C	0.001%	97.694%
6396	ACANDO AB	0.001%	97.696%
6397	MAX INDIA	0.001%	97.697%
6398	ASTRAL FOODS	0.001%	97.698%
6399	SAGA PLC	0.001%	97.700%
6400	TORRENT PHARM	0.001%	97.701%
6401	NUTRACEUTICAL I	0.001%	97.702%
6402	PRESTIGE ESTATE	0.001%	97.704%
6403	DENNY S CORP COMMON STOCK USD.01	0.001%	97.705%
6404	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.707%
6405	HUIZHANG BANK C	0.001%	97.708%
6406	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.709%
6407	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	97.711%
6408	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.712%
6409	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	97.713%
6410	INTERTAIN GROUP	0.001%	97.715%
6411	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.716%
6412	KENKO MAYONNAIS	0.001%	97.717%
6413	PRUKSA HOLDING	0.001%	97.719%
6414	ORIENT CORP	0.001%	97.720%
6415	GLOW ENERGY	0.001%	97.722%
6416	VIVOTEK INC	0.001%	97.723%
6417	FU SHOU YUAN IN	0.001%	97.724%
6418	OTONOMY INC COMMON STOCK USD.001	0.001%	97.726%
6419	BRODRENE HARTMA	0.001%	97.727%
6420	SAO MARTINHO SA	0.001%	97.728%
6421	NIC INC COMMON STOCK	0.001%	97.730%
6422	KWS SAAT AG	0.001%	97.731%
6423	CORP MOCTEZUMA	0.001%	97.732%
6424	DENBURY RESOURC	0.001%	97.734%
6425	ODONTOPREV SA	0.001%	97.735%
6426	MACQUARIE LEISU	0.001%	97.737%
6427	AXT INC COMMON STOCK USD.001	0.001%	97.738%
6428	MATSUYA FOODS C	0.001%	97.739%
6429	PREMIER OIL	0.001%	97.741%
6430	EL AL ISRAEL AI	0.001%	97.742%
6431	ARROW GLOBAL GR	0.001%	97.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	CULP INC COMMON STOCK USD.05	0.001%	97.745%
6433	JAPAN WOOL TEXT	0.001%	97.746%
6434	TANSEISHA CO	0.001%	97.747%
6435	CHAUN-CHOUNG TE	0.001%	97.749%
6436	FAMOUS BRANDS L	0.001%	97.750%
6437	DAIKYONISHIKAWA	0.001%	97.751%
6438	DELEK GROUP	0.001%	97.753%
6439	UNION BNK OF IN	0.001%	97.754%
6440	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.756%
6441	PERUSAHAAN GAS	0.001%	97.757%
6442	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	97.758%
6443	ESSENDANT INC COMMON STOCK USD.1	0.001%	97.760%
6444	SLC AGRICOLA SA	0.001%	97.761%
6445	WESTERN ENERGY	0.001%	97.762%
6446	YOUNGWON CORP	0.001%	97.764%
6447	WILSON BAYLY HO	0.001%	97.765%
6448	NOVOLIPET STEEL	0.001%	97.766%
6449	SK NETWORKS CO	0.001%	97.768%
6450	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.769%
6451	PSK INC	0.001%	97.770%
6452	CLARION CO	0.001%	97.772%
6453	CALBEE INC	0.001%	97.773%
6454	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.774%
6455	VILLEROY & BOCH	0.001%	97.776%
6456	YIEH PHUI ENTS	0.001%	97.777%
6457	IGUATEMI EMP SH	0.001%	97.778%
6458	VZ HOLDING AG	0.001%	97.780%
6459	PARADISE CO	0.001%	97.781%
6460	EUGENE CORP	0.001%	97.782%
6461	INARI AMERTRON	0.001%	97.784%
6462	MOUNT GIBSON IR	0.001%	97.785%
6463	MESA LABORATORIES INC COMMON STOCK	0.001%	97.786%
6464	TIANJIN PORT DE	0.001%	97.788%
6465	MERIDA INDUSTRY	0.001%	97.789%
6466	RAITO KOGYO CO	0.001%	97.790%
6467	AVEX GROUP HOLD	0.001%	97.792%
6468	MICHINOKU BANK	0.001%	97.793%
6469	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.794%
6470	ORIOLA-KD CORP	0.001%	97.796%
6471	CORP INMOBILIAR	0.001%	97.797%
6472	CIA SANEAMENTO	0.001%	97.798%
6473	DIVERS RES BHD	0.001%	97.800%
6474	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.801%
6475	PETRON CORP	0.001%	97.802%
6476	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.804%
6477	ICL-ISRAEL CHEM	0.001%	97.805%
6478	DEL FRISCOS RES	0.001%	97.806%
6479	CONA RESOURCES	0.001%	97.808%
6480	MAH SING GROUP	0.001%	97.809%
6481	SWECO AB	0.001%	97.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	TURKIYE SINAI K	0.001%	97.812%
6483	MITRA ADIPERKAS	0.001%	97.813%
6484	TENARIS S.A.	0.001%	97.814%
6485	MEDIFAST INC COMMON STOCK USD.001	0.001%	97.816%
6486	PIOLAX CO	0.001%	97.817%
6487	SPLUNK INC COMMON STOCK USD.001	0.001%	97.818%
6488	K.C. TECH	0.001%	97.820%
6489	VT HOLDINGS CO	0.001%	97.821%
6490	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.822%
6491	WELSPUN INDIA L	0.001%	97.824%
6492	PACIFIC METALS	0.001%	97.825%
6493	HAYNES INTL INC	0.001%	97.826%
6494	GPO AEROPORTUAR	0.001%	97.828%
6495	AMSTERDAM COMMO	0.001%	97.829%
6496	CIA TRANSM ENER	0.001%	97.830%
6497	CERVED INFORMAT	0.001%	97.832%
6498	DEUTSCHE BETEI	0.001%	97.833%
6499	TV ASAHI CORP	0.001%	97.834%
6500	WOCKHARDT LIMIT	0.001%	97.836%
6501	MIZUHO FINL GP	0.001%	97.837%
6502	JASA MARGA	0.001%	97.838%
6503	NINE ENTERTAINM	0.001%	97.840%
6504	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	97.841%
6505	SANRIO CO	0.001%	97.842%
6506	GMO INTERNET IN	0.001%	97.844%
6507	SUNPOWER CORP COMMON STOCK USD.001	0.001%	97.845%
6508	PLATINUM ASSET	0.001%	97.846%
6509	TAKARA SHUZO CO	0.001%	97.847%
6510	MUHIBBAH ENGINE	0.001%	97.849%
6511	INTL NICKEL IND	0.001%	97.850%
6512	ACACIA MINING	0.001%	97.851%
6513	FINGERPRINT CAR	0.001%	97.853%
6514	SINOPEC KANTONS	0.001%	97.854%
6515	RENHE COMMERCIA	0.001%	97.855%
6516	OUTSOURCING INC	0.001%	97.857%
6517	M3 INC	0.001%	97.858%
6518	HAMAMATSU PHOTO	0.001%	97.859%
6519	GLADSTONE COMME	0.001%	97.861%
6520	CASHBUILD LTD	0.001%	97.862%
6521	MAN SE	0.001%	97.863%
6522	CENTRAL GARDEN&	0.001%	97.865%
6523	YUEXIU REAL ES	0.001%	97.866%
6524	HARMONIC INC	0.001%	97.867%
6525	SYSTEMAX INC COMMON STOCK USD.01	0.001%	97.869%
6526	FAES FARMA SA	0.001%	97.870%
6527	DAI-DAN CO	0.001%	97.871%
6528	QIAGEN NV	0.001%	97.872%
6529	LIFESTYLE INTER	0.001%	97.874%
6530	EMIRA PROPERTY	0.001%	97.875%
6531	CALIAN GROUP LT	0.001%	97.876%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	ELBIT SYSTEMS L	0.001%	97.878%
6533	TECNICAS REUNID	0.001%	97.879%
6534	XO GROUP INC COMMON STOCK USD.01	0.001%	97.880%
6535	E CL SA	0.001%	97.882%
6536	MEYER BURGER TE	0.001%	97.883%
6537	CHINA LIFE INSU	0.001%	97.884%
6538	MIYAZAKI BANK	0.001%	97.885%
6539	PAZ CORP SA	0.001%	97.887%
6540	BANK OF CHONGQI	0.001%	97.888%
6541	ELMOS SEMICONDU	0.001%	97.889%
6542	UPONOR OYJ	0.001%	97.891%
6543	JU TENG INTERNA	0.001%	97.892%
6544	PRESS KOGYO CO	0.001%	97.893%
6545	AIMS AMP CAPITA	0.001%	97.895%
6546	FRONTLINE LTD/B	0.001%	97.896%
6547	BENETEAU	0.001%	97.897%
6548	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	97.899%
6549	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.900%
6550	KOSSAN RUBBER I	0.001%	97.901%
6551	JIN CO.LTD	0.001%	97.902%
6552	GEOX S.P.A.	0.001%	97.904%
6553	CANON ELECTRONI	0.001%	97.905%
6554	ATEN INTERNATIO	0.001%	97.906%
6555	NAKANISHI INC	0.001%	97.908%
6556	TAISHO PHARMACE	0.001%	97.909%
6557	BML INC	0.001%	97.910%
6558	SPIE SA	0.001%	97.911%
6559	SEAH STEEL	0.001%	97.913%
6560	EHIME BANK	0.001%	97.914%
6561	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	97.915%
6562	L'OCCITANE INTE	0.001%	97.917%
6563	CONN S INC COMMON STOCK USD.01	0.001%	97.918%
6564	NEC NETWK & SYS	0.001%	97.919%
6565	MULTIPLUS SA	0.001%	97.921%
6566	STELLA CHEMIFA	0.001%	97.922%
6567	ST SHINE OPTICA	0.001%	97.923%
6568	FUJI CO(TOKYO)	0.001%	97.924%
6569	TALGO SA	0.001%	97.926%
6570	FOSTER ELECTRIC	0.001%	97.927%
6571	BANK OF PHILIPP	0.001%	97.928%
6572	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.930%
6573	RUENTEX DEVELOP	0.001%	97.931%
6574	MCJ CO LTD	0.001%	97.932%
6575	BURSA MALAYSIA	0.001%	97.933%
6576	LANDAUER INC COMMON STOCK USD.1	0.001%	97.935%
6577	EASY BIO INC	0.001%	97.936%
6578	CT ENVIRONMENTA	0.001%	97.937%
6579	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.939%
6580	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	97.940%
6581	ELIA SYS OPERAT	0.001%	97.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	HULIC CO LTD	0.001%	97.942%
6583	WISDOM MARINE L	0.001%	97.944%
6584	PRESSANCE CORPO	0.001%	97.945%
6585	AVANZA BANK HOL	0.001%	97.946%
6586	YANG MING MARIN	0.001%	97.947%
6587	KONAI CO LTD	0.001%	97.949%
6588	KALBE FARMA	0.001%	97.950%
6589	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.951%
6590	INVESTEC PROP F	0.001%	97.953%
6591	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.954%
6592	TSINGTAO BREWER	0.001%	97.955%
6593	OIL & NATURAL G	0.001%	97.956%
6594	INDIAN BANK	0.001%	97.958%
6595	YAPI VE KREDI B	0.001%	97.959%
6596	AKITA BANK	0.001%	97.960%
6597	ROCK FIELD CO	0.001%	97.962%
6598	AKASTOR ASA	0.001%	97.963%
6599	CHINA INTL MARI	0.001%	97.964%
6600	TORSTAR CORP CL	0.001%	97.965%
6601	BEIERSDORF AG	0.001%	97.967%
6602	YANZHOU COAL MI	0.001%	97.968%
6603	CHINA METAL PRO	0.001%	97.969%
6604	LING SEN PRECIS	0.001%	97.970%
6605	MAJOR CINEPLEX	0.001%	97.972%
6606	OCEAN YIELD ASA	0.001%	97.973%
6607	CHOFU SEISAKUSH	0.001%	97.974%
6608	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	97.976%
6609	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	97.977%
6610	T.HASEGAWA CO	0.001%	97.978%
6611	ISEKI & CO	0.001%	97.979%
6612	CHROMA ATE INC	0.001%	97.981%
6613	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.982%
6614	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.983%
6615	MINOR INTERNATI	0.001%	97.984%
6616	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.986%
6617	DANIELI & CO CO	0.001%	97.987%
6618	HANA TOUR SERVI	0.001%	97.988%
6619	QUALITY HOUSES	0.001%	97.989%
6620	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.991%
6621	THULE GROUP AB/	0.001%	97.992%
6622	KARNATAKA BANK	0.001%	97.993%
6623	LEGEND HOLDINGS	0.001%	97.995%
6624	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.996%
6625	ASIA AVIATION P	0.001%	97.997%
6626	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.998%
6627	GODREJ CONSUMER	0.001%	98.000%
6628	AVEO GROUP	0.001%	98.001%
6629	NISHIO RENT ALL	0.001%	98.002%
6630	COLOWIDE CO LTD	0.001%	98.003%
6631	KONGSBERG AUTOM	0.001%	98.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	CIA DE DIST INT	0.001%	98.006%
6633	BYGGMAX GROUP A	0.001%	98.007%
6634	LANDEC CORP	0.001%	98.008%
6635	TEJON RANCH CO	0.001%	98.010%
6636	FAR EAST DEPT	0.001%	98.011%
6637	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.012%
6638	LIPPO MALLS IN	0.001%	98.013%
6639	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.015%
6640	UNITED LABORATO	0.001%	98.016%
6641	KINEPOLIS GROUP	0.001%	98.017%
6642	ZALANDO SE	0.001%	98.018%
6643	EAGLE INDUSTRY	0.001%	98.020%
6644	EPS CO LTD	0.001%	98.021%
6645	HONGKONG&SHANG	0.001%	98.022%
6646	ALGOMA CENTRAL	0.001%	98.023%
6647	SCSK CORPORATIO	0.001%	98.025%
6648	RISO KAGAKU COR	0.001%	98.026%
6649	GO-AHEAD GROUP	0.001%	98.027%
6650	UMS HLDGS LTD	0.001%	98.028%
6651	COLTENE HOLDI	0.001%	98.030%
6652	RETAIL ESTATES	0.001%	98.031%
6653	AGRANA BETEILIG	0.001%	98.032%
6654	SHIKOKU BANK	0.001%	98.033%
6655	SUN FRONTIER FU	0.001%	98.035%
6656	CAWACHI LTD	0.001%	98.036%
6657	XINGDA INTERNAT	0.001%	98.037%
6658	HAWKINS INC COMMON STOCK USD.05	0.001%	98.038%
6659	NATIONAL GRID P	0.001%	98.040%
6660	PRESTIGE INTERN	0.001%	98.041%
6661	SURTECO SE	0.001%	98.042%
6662	GEMTEK TECHNOLO	0.001%	98.043%
6663	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	98.044%
6664	TAMURA CORP	0.001%	98.046%
6665	TOWA PHARM CO L	0.001%	98.047%
6666	ALTERRA POWER C	0.001%	98.048%
6667	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.049%
6668	UNID CO LTD	0.001%	98.051%
6669	YELLOW HAT LTD.	0.001%	98.052%
6670	ALPEK SAB	0.001%	98.053%
6671	LAI SUN DEVELOP	0.001%	98.054%
6672	QOL CO LTD	0.001%	98.056%
6673	MAINSTREET EQUI	0.001%	98.057%
6674	INTILAND DEVPT	0.001%	98.058%
6675	TELENAV INC COMMON STOCK USD.001	0.001%	98.059%
6676	AMADA HOLDINGS	0.001%	98.060%
6677	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.062%
6678	CITIZENS INC COMMON STOCK	0.001%	98.063%
6679	STARHUB LIMITED	0.001%	98.064%
6680	MGI COUTIER	0.001%	98.065%
6681	ISHIHARA SANGYO	0.001%	98.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.068%
6683	BETER BED HOLD	0.001%	98.069%
6684	KOMERCNI BANKA	0.001%	98.070%
6685	DATA COMMUNICAT	0.001%	98.072%
6686	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.073%
6687	BEC WORLD PUBLI	0.001%	98.074%
6688	TREDEGAR CORP COMMON STOCK	0.001%	98.075%
6689	PRINCE HOUSING	0.001%	98.076%
6690	MASTERLINK SECS	0.001%	98.078%
6691	PROTECTOR FORSI	0.001%	98.079%
6692	IGG INC	0.001%	98.080%
6693	CAFE DE CORAL H	0.001%	98.081%
6694	HUNG SHENG CONS	0.001%	98.083%
6695	CORP COMERCI SA	0.001%	98.084%
6696	TSUKUI CORP	0.001%	98.085%
6697	TOWNGAS CHINA C	0.001%	98.086%
6698	KOREA GAS CORP	0.001%	98.087%
6699	SIIC ENVIRONMEN	0.001%	98.089%
6700	RAISIO YHTYMA O	0.001%	98.090%
6701	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.091%
6702	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	98.092%
6703	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.093%
6704	PARQUE ARAUCO S	0.001%	98.095%
6705	PT TIMAH TBK	0.001%	98.096%
6706	STAGECOACH GROU	0.001%	98.097%
6707	DHT HOLDINGS IN	0.001%	98.098%
6708	GREE INC	0.001%	98.100%
6709	LASERTEC CORP	0.001%	98.101%
6710	BIOTEST AG	0.001%	98.102%
6711	ASSYSTEM	0.001%	98.103%
6712	TOP GLOVE CORP	0.001%	98.104%
6713	DAIICHI KIGENSO	0.001%	98.106%
6714	OPAP SA	0.001%	98.107%
6715	TECHNICOLOR	0.001%	98.108%
6716	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.109%
6717	GEO CO LTD	0.001%	98.110%
6718	TOKAI RUBBER IN	0.001%	98.112%
6719	VS INDUSTRY BHD	0.001%	98.113%
6720	METLIFECARE LTD	0.001%	98.114%
6721	COAL INDIA LTD	0.001%	98.115%
6722	NETENT AB	0.001%	98.116%
6723	PROLOGIS PROPER	0.001%	98.118%
6724	DAIDO METAL CO	0.001%	98.119%
6725	HANMI PHARM CO	0.001%	98.120%
6726	SHANGHAI JIN JI	0.001%	98.121%
6727	THORESEN THAI A	0.001%	98.122%
6728	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.124%
6729	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.125%
6730	ITOCHU FUEL COR	0.001%	98.126%
6731	I.T LIMITED	0.001%	98.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.128%
6733	ASSOCD INTL HOT	0.001%	98.130%
6734	COSTAMARE INC	0.001%	98.131%
6735	HANSOL PAPER CO	0.001%	98.132%
6736	MITSUBOSHI BELT	0.001%	98.133%
6737	OBIC	0.001%	98.134%
6738	YUASA TRADING C	0.001%	98.136%
6739	UNILEVER INDONE	0.001%	98.137%
6740	CHAOWEI POWER H	0.001%	98.138%
6741	CLEARWATER SEAF	0.001%	98.139%
6742	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.140%
6743	TONGYANG LIFE I	0.001%	98.142%
6744	WASHTEC AG	0.001%	98.143%
6745	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.144%
6746	VERBIO VEREINIG	0.001%	98.145%
6747	STOBART GROUP L	0.001%	98.146%
6748	HANDSOME CORP	0.001%	98.148%
6749	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.149%
6750	SHIZUOKAGAS CO	0.001%	98.150%
6751	DIGI INTL INC	0.001%	98.151%
6752	HUA HONG SEMICO	0.001%	98.152%
6753	SUPERVALU INC	0.001%	98.154%
6754	SYSTEX CORPORAT	0.001%	98.155%
6755	B&B TOOLS AB	0.001%	98.156%
6756	SHIBUYA KOGYO C	0.001%	98.157%
6757	CVR ENERGY INC	0.001%	98.158%
6758	G.U.D. HOLDINGS	0.001%	98.159%
6759	PIERRE & VACANC	0.001%	98.161%
6760	CENT PATTANA PU	0.001%	98.162%
6761	TIME DOTCOM BHD	0.001%	98.163%
6762	FIRST REIT	0.001%	98.164%
6763	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.165%
6764	MIURA CO	0.001%	98.167%
6765	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.168%
6766	AIDA ENGINEERIN	0.001%	98.169%
6767	J-OIL MILLS INC	0.001%	98.170%
6768	COLBUN S.A.	0.001%	98.171%
6769	CALIX INC COMMON STOCK	0.001%	98.173%
6770	PAGE INDUSTRIES	0.001%	98.174%
6771	HKR INTL LTD	0.001%	98.175%
6772	PHOTO-ME INTERN	0.001%	98.176%
6773	POLYTEC HOLDING	0.001%	98.177%
6774	ELITE SEMICONDU	0.001%	98.178%
6775	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.180%
6776	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.181%
6777	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.182%
6778	SEAH BESTEEL CO	0.001%	98.183%
6779	ASAHI DIAMOND I	0.001%	98.184%
6780	ELETRORBRAS PREF	0.001%	98.185%
6781	CGN POWER CO LT	0.001%	98.187%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	SUN HUNG KAI CO	0.001%	98.188%
6783	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.189%
6784	KAPPAHL HOLDING	0.001%	98.190%
6785	BOIRON	0.001%	98.191%
6786	CIA SANEAMENTO	0.001%	98.193%
6787	SOL SPA	0.001%	98.194%
6788	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.195%
6789	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.196%
6790	MIQUEL Y COSTAS	0.001%	98.197%
6791	ALPHA & OMEGA S	0.001%	98.198%
6792	CARL ZEISS MEDI	0.001%	98.200%
6793	ARDENTEC CORP	0.001%	98.201%
6794	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.202%
6795	AMERICAN PUBLIC	0.001%	98.203%
6796	COOLPAD GROUP L	0.001%	98.204%
6797	SUMITOMO SEIKA	0.001%	98.205%
6798	SINOTRANS SHIPP	0.001%	98.207%
6799	THAI AIRWAYS IN	0.001%	98.208%
6800	ADANI POWER LTD	0.001%	98.209%
6801	CIA ENERGETICA	0.001%	98.210%
6802	CONSUN PHARMACE	0.001%	98.211%
6803	SREI INFRASTRUC	0.001%	98.212%
6804	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.214%
6805	SALMAR ASA	0.001%	98.215%
6806	CHESNARA PLC	0.001%	98.216%
6807	AIMIA INC	0.001%	98.217%
6808	PHILIPPINE NATL	0.001%	98.218%
6809	NITTA CORP	0.001%	98.219%
6810	AIXTRON AG	0.001%	98.220%
6811	AJANTA PHARMA	0.001%	98.222%
6812	SAIBU GAS CO	0.001%	98.223%
6813	FISSION URANIUM	0.001%	98.224%
6814	ASTALDI	0.001%	98.225%
6815	SRA HOLDINGS IN	0.001%	98.226%
6816	TAIWAN COGENERA	0.001%	98.227%
6817	BANDO CHEMICAL	0.001%	98.229%
6818	LENZING AG	0.001%	98.230%
6819	HARASHIN CO LTD	0.001%	98.231%
6820	SATO CORP	0.001%	98.232%
6821	COWEN INC COMMON STOCK USD.01	0.001%	98.233%
6822	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.234%
6823	PETRONAS DAGANG	0.001%	98.236%
6824	KESKO OYJ	0.001%	98.237%
6825	HARMONIC DRIVE	0.001%	98.238%
6826	ALIANSCE SHOPPI	0.001%	98.239%
6827	AUSTAL LTD	0.001%	98.240%
6828	NEXITY	0.001%	98.241%
6829	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.242%
6830	DALI FOODS GROU	0.001%	98.244%
6831	HOCHDORF HOLDIN	0.001%	98.245%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	XL AXIATA TBK P	0.001%	98.246%
6833	KUMIAI CHEM IND	0.001%	98.247%
6834	CLEVO	0.001%	98.248%
6835	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.249%
6836	NTT URBAN DEVEL	0.001%	98.251%
6837	BW LPG LTD	0.001%	98.252%
6838	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.253%
6839	SRI TRANG AGRO	0.001%	98.254%
6840	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.255%
6841	KOC HOLDING AS	0.001%	98.256%
6842	LG INTL CORP	0.001%	98.257%
6843	XING AG	0.001%	98.259%
6844	DAIKI ALUMINIUM	0.001%	98.260%
6845	VESTEL ELECTRON	0.001%	98.261%
6846	KOTOBUKI SPIRIT	0.001%	98.262%
6847	TOYO ENG CORP	0.001%	98.263%
6848	AEKYUNG PETROCH	0.001%	98.264%
6849	JAPAN PULP & PA	0.001%	98.265%
6850	EL PUERTO DE LI	0.001%	98.267%
6851	TECHNOLOGY ONE	0.001%	98.268%
6852	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.269%
6853	SHORETEL INC COMMON STOCK USD.001	0.001%	98.270%
6854	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.271%
6855	SINARMAS LAND	0.001%	98.272%
6856	NIPPON CARBON C	0.001%	98.273%
6857	ELIS SA	0.001%	98.274%
6858	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.276%
6859	CHEMRING GROUP	0.001%	98.277%
6860	KOLON CORPORATI	0.001%	98.278%
6861	CREDIT CORP GRO	0.001%	98.279%
6862	TUBOS REUNIDOS	0.001%	98.280%
6863	BEIJER ALMA AB	0.001%	98.281%
6864	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.282%
6865	KINIK CO	0.001%	98.284%
6866	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.285%
6867	ALE PROPERTY TR	0.001%	98.286%
6868	KONOIKE TRANSP	0.001%	98.287%
6869	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	98.288%
6870	NESTLE INDIA	0.001%	98.289%
6871	SUMMARECON AGUN	0.001%	98.290%
6872	SUPER-SOL	0.001%	98.291%
6873	YOKOGAWA BRIDGE	0.001%	98.293%
6874	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.294%
6875	GREATVIEW ASEPT	0.001%	98.295%
6876	ANGLO AMERICAN	0.001%	98.296%
6877	BLOOMAGE BIOTEC	0.001%	98.297%
6878	CT REAL ESTATE	0.001%	98.298%
6879	LAR ESPANA REAL	0.001%	98.299%
6880	NOVELION THERAP	0.001%	98.301%
6881	HOSOKAWA MICRON	0.001%	98.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	VILMORIN CLAUSE	0.001%	98.303%
6883	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.304%
6884	TOHO ZINC CO LT	0.001%	98.305%
6885	RANDON SA IMPL	0.001%	98.306%
6886	CHOICE PROPERTI	0.001%	98.307%
6887	GWA GROUP LTD	0.001%	98.308%
6888	MANITOU	0.001%	98.310%
6889	FUJI KYUKO CO L	0.001%	98.311%
6890	REPLY SPA	0.001%	98.312%
6891	POLA ORBIS HLDG	0.001%	98.313%
6892	TOWA BANK	0.001%	98.314%
6893	COMDIRECT BANK	0.001%	98.315%
6894	WAFER WORKS COR	0.001%	98.316%
6895	GR ED L'ESPRESS	0.001%	98.317%
6896	SP SETIA	0.001%	98.319%
6897	KINDOM CONSTRUC	0.001%	98.320%
6898	FANTASIA HOLDIN	0.001%	98.321%
6899	ASTRA AGRO LEST	0.001%	98.322%
6900	WAKITA & CO	0.001%	98.323%
6901	MCBRIDE PLC	0.001%	98.324%
6902	MALAYSIA BUILD	0.001%	98.325%
6903	NIPPON ROAD CO	0.001%	98.326%
6904	TOCALO CO LTD	0.001%	98.327%
6905	PEARSON STK	0.001%	98.329%
6906	HO BEE INVESTME	0.001%	98.330%
6907	IPCA LABORATORI	0.001%	98.331%
6908	REGAL HOTELS IN	0.001%	98.332%
6909	PENDRAGON PLC	0.001%	98.333%
6910	KARUR VYSYA BAN	0.001%	98.334%
6911	DEVRO	0.001%	98.335%
6912	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.336%
6913	FBD HLDGS	0.001%	98.338%
6914	VITTORIA ASSICU	0.001%	98.339%
6915	SANGETSU CO	0.001%	98.340%
6916	HUNTER DOUGLAS	0.001%	98.341%
6917	PREMIER FOODS	0.001%	98.342%
6918	W-SCOPE CO	0.001%	98.343%
6919	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.344%
6920	ZOJIRUSHI CORP	0.001%	98.345%
6921	GREEN CROSS HLD	0.001%	98.346%
6922	HAMAKYOREX CO L	0.001%	98.348%
6923	MANDALAY RESOUR	0.001%	98.349%
6924	NORITAKE CO	0.001%	98.350%
6925	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.351%
6926	SHIKOKU CHEMICA	0.001%	98.352%
6927	TAYCA CORP	0.001%	98.353%
6928	ASKUL	0.001%	98.354%
6929	MORGAN SINDALL	0.001%	98.355%
6930	MODEC INC	0.001%	98.356%
6931	RAFFLES MEDICAL	0.001%	98.357%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	TOTETSU KOGYO C	0.001%	98.359%
6933	CORPORATE TRAVE	0.001%	98.360%
6934	RESOLUTE FOREST	0.001%	98.361%
6935	HIMART CO LTD	0.001%	98.362%
6936	REZIDOR HOTEL G	0.001%	98.363%
6937	KIKUCHI CO LTD	0.001%	98.364%
6938	RIKEN CORP	0.001%	98.365%
6939	UTD INDUSTRIAL	0.001%	98.366%
6940	ALIO GOLD INC	0.001%	98.367%
6941	CAPITAL® PRO	0.001%	98.369%
6942	UNIVERSAL ENTER	0.001%	98.370%
6943	PROSPERITY REIT	0.001%	98.371%
6944	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.372%
6945	BIOGAIA AB	0.001%	98.373%
6946	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.374%
6947	ALUPAR INVEST S	0.001%	98.375%
6948	SDL PLC	0.001%	98.376%
6949	UNIBAIL-RODAMCO	0.001%	98.377%
6950	GOLDSUN DEV/CON	0.001%	98.378%
6951	ZUMIEZ INC COMMON STOCK	0.001%	98.379%
6952	AKKA TECHNOLOGI	0.001%	98.381%
6953	DIRTT ENVIRONME	0.001%	98.382%
6954	MCMILLAN SHAKES	0.001%	98.383%
6955	D.A. CONSORTIUM	0.001%	98.384%
6956	PHOENIX MECANO	0.001%	98.385%
6957	ROBINSONS RETAI	0.001%	98.386%
6958	BANCO DAVIVIEND	0.001%	98.387%
6959	LIU CHONG HING	0.001%	98.388%
6960	SAMYANG CORP	0.001%	98.389%
6961	SIRTEX MEDICAL	0.001%	98.390%
6962	EIGHTEENTH BANK	0.001%	98.391%
6963	BANK PEKAO	0.001%	98.393%
6964	ELETROBRAS COMM	0.001%	98.394%
6965	HORNBACH BAUMAR	0.001%	98.395%
6966	SPH REIT	0.001%	98.396%
6967	SHANDONG CHENMI	0.001%	98.397%
6968	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.398%
6969	ENTERCOM COMMUN	0.001%	98.399%
6970	YAMABIKO CORP	0.001%	98.400%
6971	INFOMART CORP	0.001%	98.401%
6972	GRAPE KING INC	0.001%	98.402%
6973	ZAKL AZOT W	0.001%	98.403%
6974	CEMENTIR S.p.A.	0.001%	98.404%
6975	SEASPAN CORP	0.001%	98.406%
6976	TV TOKYO HLDG C	0.001%	98.407%
6977	KOWLOON DEVMT	0.001%	98.408%
6978	MAIRE TECNIMONT	0.001%	98.409%
6979	DAEDUCK GDS	0.001%	98.410%
6980	WIZZ AIR HOLDIN	0.001%	98.411%
6981	CERVECERIAS UNI	0.001%	98.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	RELIANCE ENERGY	0.001%	98.413%
6983	WEBJET LTD	0.001%	98.414%
6984	UKC HOLDINGS CO	0.001%	98.415%
6985	MACATAWA BANK CORP COMMON STOCK	0.001%	98.416%
6986	PRADA SPA	0.001%	98.417%
6987	CHINA MANMADE F	0.001%	98.419%
6988	RELIANCE COMMUN	0.001%	98.420%
6989	MAYNE PHARMA GR	0.001%	98.421%
6990	SANDEN CORP	0.001%	98.422%
6991	HOTAI MOTOR CO	0.001%	98.423%
6992	CTCI CORP	0.001%	98.424%
6993	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.425%
6994	SUMMIT INDUSTRI	0.001%	98.426%
6995	AOI ELECTRONICS	0.001%	98.427%
6996	MENICON CO LTD	0.001%	98.428%
6997	PEMBANGUNAN P	0.001%	98.429%
6998	HUADIAN POWER I	0.001%	98.430%
6999	PPC LTD	0.001%	98.431%
7000	BELC CO LTD	0.001%	98.432%
7001	QINGDAO PORT IN	0.001%	98.434%
7002	PLENUS CO	0.001%	98.435%
7003	TOYO CONSTRUCTI	0.001%	98.436%
7004	UMH PROP INC	0.001%	98.437%
7005	OITA BANK	0.001%	98.438%
7006	ADHI KARYA PERS	0.001%	98.439%
7007	HANON SYSTEMS	0.001%	98.440%
7008	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.441%
7009	CANADIAN IMPERI	0.001%	98.442%
7010	NISHIMATSUYA CH	0.001%	98.443%
7011	KRUNGTHAI CARD	0.001%	98.444%
7012	NAMCHOW CHEMICA	0.001%	98.445%
7013	FURUKAWA CO	0.001%	98.446%
7014	NIHON NOHYAKU	0.001%	98.447%
7015	BANK NEGARA IND	0.001%	98.448%
7016	FACC AG	0.001%	98.450%
7017	FERROTEC CORP	0.001%	98.451%
7018	LIFE CORPORATIO	0.001%	98.452%
7019	ALTICE NV	0.001%	98.453%
7020	ACE HARDWARE IN	0.001%	98.454%
7021	BANGKOK DUSIT M	0.001%	98.455%
7022	KVAERNER ASA	0.001%	98.456%
7023	SOLOR A/S	0.001%	98.457%
7024	ECORODOVIAS INF	0.001%	98.458%
7025	BINCK NV	0.001%	98.459%
7026	NIDEC CORPORATI	0.001%	98.460%
7027	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.461%
7028	LI NING CO. LTD	0.001%	98.462%
7029	S FOODS INC	0.001%	98.463%
7030	HUANENG POWER I	0.001%	98.464%
7031	JAMMU & KASHMIR	0.001%	98.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	DEXCOM INC COMMON STOCK USD.001	0.001%	98.467%
7033	SOGEFI	0.001%	98.468%
7034	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.469%
7035	DAIRY FARM INTL	0.001%	98.470%
7036	MGM CHINA HLDGS	0.001%	98.471%
7037	MAX CO	0.001%	98.472%
7038	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.473%
7039	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.474%
7040	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.475%
7041	RMP ENERGY INC	0.001%	98.476%
7042	ACHILLES CORP	0.001%	98.477%
7043	WINCANTON	0.001%	98.478%
7044	OPTO TECH CORPN	0.001%	98.479%
7045	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.480%
7046	TRENCOR	0.001%	98.481%
7047	OBERBANK AG	0.001%	98.482%
7048	REFRESCO GROUP	0.001%	98.483%
7049	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.484%
7050	HOKUTO CORP	0.001%	98.485%
7051	TOKAI CORP/GIFU	0.001%	98.487%
7052	UOA DEVELOPMENT	0.001%	98.488%
7053	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.489%
7054	LOTTE FOOD CO	0.001%	98.490%
7055	FLYTECH TECHNOL	0.001%	98.491%
7056	PHIBRO ANIMAL H	0.001%	98.492%
7057	CORFICOLOMBIANA	0.001%	98.493%
7058	ENERGISA SA	0.001%	98.494%
7059	DUNI AB	0.001%	98.495%
7060	STOLT-NIELSEN L	0.001%	98.496%
7061	HARBIN POWER EQ	0.001%	98.497%
7062	YOSHINOYA D&C C	0.001%	98.498%
7063	DISCO CORPORATI	0.001%	98.499%
7064	SK TELECOM ADR	0.001%	98.500%
7065	WELCIA HOLDINGS	0.001%	98.501%
7066	COVENANT TRANSP	0.001%	98.502%
7067	NVE CORP	0.001%	98.503%
7068	FINANCIAL PRODU	0.001%	98.504%
7069	DAEHAN FLOUR MI	0.001%	98.505%
7070	VAUDOISE ASSURA	0.001%	98.506%
7071	KAGA ELECTRONIC	0.001%	98.507%
7072	SINTEX PLASTICS	0.001%	98.509%
7073	JSP CORP	0.001%	98.510%
7074	MEDY-TOX INC	0.001%	98.511%
7075	AKEBONO BRAKE I	0.001%	98.512%
7076	CONCENTRADORA	0.001%	98.513%
7077	KURODA ELECTRIC	0.001%	98.514%
7078	MEC COMPANY LTD	0.001%	98.515%
7079	GURUNAVI INC	0.001%	98.516%
7080	MERCURIES LIFE	0.001%	98.517%
7081	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.519%
7083	ADVA AG	0.001%	98.520%
7084	GREATEK ELECTRO	0.001%	98.521%
7085	FORMULA SYST(19	0.001%	98.522%
7086	WINMARK CORP COMMON STOCK	0.001%	98.523%
7087	TEAM INC	0.001%	98.524%
7088	WEST BANCORPORATION COMMON STOCK	0.001%	98.525%
7089	GENMAB A/S	0.001%	98.526%
7090	RAJESH EXPORTS	0.001%	98.527%
7091	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.528%
7092	CHINA NATIONAL	0.001%	98.529%
7093	OKURA INDUSTRIA	0.001%	98.530%
7094	ENPLAS CORP	0.001%	98.531%
7095	EVA PRECISION I	0.001%	98.532%
7096	CHINA SHANSHUI	0.001%	98.533%
7097	RAMAYANA LESTAR	0.001%	98.534%
7098	NORDIC SEMICON	0.001%	98.535%
7099	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.536%
7100	BTB REAL ESTATE	0.001%	98.538%
7101	XINJIANG GOLDWI	0.001%	98.539%
7102	ECHO GLOBAL LOG	0.001%	98.540%
7103	NICHII GAKKAN C	0.001%	98.541%
7104	SIGURD MICROELE	0.001%	98.542%
7105	KAJARIA CERAMIC	0.001%	98.543%
7106	OBEROI REALTY L	0.001%	98.544%
7107	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.545%
7108	TOYO KANETSU KK	0.001%	98.546%
7109	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.547%
7110	CHINA AEROSPACE	0.001%	98.548%
7111	DAIHO CONSTRUCT	0.001%	98.549%
7112	RETAIL FOOD GRO	0.001%	98.550%
7113	BUKIT SEMBAWNG	0.001%	98.551%
7114	NISSHIN SEIFUN	0.001%	98.552%
7115	BOSCH LTD	0.001%	98.553%
7116	ALBIS CO LTD	0.001%	98.554%
7117	ADVTECH LTD	0.001%	98.555%
7118	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.556%
7119	BULTEN AB	0.001%	98.557%
7120	SUNGWOO HITECH	0.001%	98.558%
7121	QSC AG	0.001%	98.559%
7122	SMS CO LTD	0.001%	98.560%
7123	UNITED INTL ENT	0.001%	98.561%
7124	LT GROUP INC	0.001%	98.562%
7125	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.563%
7126	UNITIL CORP COMMON STOCK	0.001%	98.564%
7127	COSMOS PHARMACE	0.001%	98.565%
7128	FAGRON	0.001%	98.566%
7129	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.567%
7130	TENMA CORPORATI	0.001%	98.568%
7131	GUANGSHEN RAILW	0.001%	98.569%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.570%
7133	BLOOMBERRY RESO	0.001%	98.571%
7134	GMR INFRASTRUCT	0.001%	98.572%
7135	MITANI CORP	0.001%	98.573%
7136	SELECT HARVESTS	0.001%	98.574%
7137	RIPLEY CORP SA	0.001%	98.575%
7138	PC DEPOT CORP	0.001%	98.576%
7139	SIMMTECH CO LTD	0.001%	98.577%
7140	HIBIYA ENGINEER	0.001%	98.578%
7141	ARROWHEAD PROR	0.001%	98.579%
7142	NATIONAL STORAG	0.001%	98.580%
7143	VST HLDGS	0.001%	98.581%
7144	BACHEM HLD AG-B	0.001%	98.582%
7145	FARGLORY LAND D	0.001%	98.583%
7146	FUSO CHEMICAL C	0.001%	98.584%
7147	ANANDA DEVELOPM	0.001%	98.585%
7148	BRUNELLO CUCINE	0.001%	98.586%
7149	LAND MARK OPTOE	0.001%	98.587%
7150	CHUBU SHIRYO CO	0.001%	98.588%
7151	WEYCO GROUP INC	0.001%	98.589%
7152	CEMEX LATAM HLD	0.001%	98.590%
7153	AUSTRIA TECHNOL	0.001%	98.591%
7154	CHINA SINGYES S	0.001%	98.592%
7155	KASAI KOGYO CO	0.001%	98.593%
7156	DR.CI:LABO CO L	0.001%	98.594%
7157	SUESS MICRO TEC	0.001%	98.595%
7158	YAMAZEN CORPORA	0.001%	98.596%
7159	CHOLAMANDALAM I	0.001%	98.598%
7160	YAKULT HONSHA C	0.001%	98.599%
7161	MERIDIAN ENERGY	0.001%	98.600%
7162	CARD FACTORY PL	0.001%	98.601%
7163	ATRIUM LJUNGBER	0.001%	98.602%
7164	CHINESE ESTATES	0.001%	98.603%
7165	BELL AG - REG	0.001%	98.604%
7166	CROCS INC COMMON STOCK USD.001	0.001%	98.605%
7167	INFOCOM CORP	0.001%	98.606%
7168	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.607%
7169	XIAMEN INTL POR	0.001%	98.608%
7170	CENTURIA INDUST	0.001%	98.609%
7171	PARK ELECTROCHE	0.001%	98.610%
7172	PSG GROUP LTD	0.001%	98.611%
7173	GIGA SOLAR MAT	0.001%	98.612%
7174	NOVA MEASURING	0.001%	98.613%
7175	OPERA SOFTWARE	0.001%	98.614%
7176	FREEMAN FINANCI	0.001%	98.615%
7177	INABA DENKISANG	0.001%	98.616%
7178	VERA BRADLEY INC COMMON STOCK	0.001%	98.617%
7179	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.618%
7180	BREVILLE GROUP	0.001%	98.619%
7181	DORIAN LPG LTD	0.001%	98.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	KOREA KOLMAR CO	0.001%	98.621%
7183	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.622%
7184	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.623%
7185	LONMIN PLC	0.001%	98.624%
7186	AFFICHAGE HOLDI	0.001%	98.624%
7187	STEF-TFE NEW	0.001%	98.625%
7188	SSANGYONG CEMEN	0.001%	98.626%
7189	PALFINGER AG	0.001%	98.627%
7190	SUMIDA ELECTRIC	0.001%	98.628%
7191	LIVZON PHARMACE	0.001%	98.629%
7192	BRUNEL INTL	0.001%	98.630%
7193	PKP CARGO SA	0.001%	98.631%
7194	RANK GROUP PLC	0.001%	98.632%
7195	KRBL LTD	0.001%	98.633%
7196	WILH. WILHELMSE	0.001%	98.634%
7197	NICE INFORMATIO	0.001%	98.635%
7198	H&R GMBH & CO K	0.001%	98.636%
7199	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.637%
7200	FUJIBO HOLDINGS	0.001%	98.638%
7201	JAHWA ELECTRONI	0.001%	98.639%
7202	MITSUBISHI PENC	0.001%	98.640%
7203	MURRAY & ROBERT	0.001%	98.641%
7204	FLEXIGROUP LIMI	0.001%	98.642%
7205	SINGAPORE FINAN	0.001%	98.643%
7206	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.644%
7207	AP THAILAND PCL	0.001%	98.645%
7208	ONE LIBERTY PRO	0.001%	98.646%
7209	IP GROUP	0.001%	98.647%
7210	TRANS COSMOS	0.001%	98.648%
7211	UNIVERSAL MEDIC	0.001%	98.649%
7212	GPO FIN INTERAC	0.001%	98.650%
7213	EZION HOLDINGS	0.001%	98.651%
7214	CAREER TECHNOLO	0.001%	98.652%
7215	CRAFT BREWERS A	0.001%	98.653%
7216	EMLAK KONUT GYO	0.001%	98.654%
7217	TSUKISHIMA KIKA	0.001%	98.655%
7218	AMOTECH CO LTD	0.001%	98.656%
7219	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.657%
7220	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.658%
7221	EMPEROR CAPITAL	0.001%	98.659%
7222	HOLY STONE ENTE	0.001%	98.660%
7223	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.661%
7224	QL RESOURCES BH	0.001%	98.662%
7225	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.663%
7226	GUOCOLAND LTD	0.001%	98.664%
7227	TYC BROTHER IND	0.001%	98.665%
7228	TEIKOKU SEN-I C	0.001%	98.666%
7229	TIBET WATER RES	0.001%	98.667%
7230	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.668%
7231	NITTETSU MINING	0.001%	98.669%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	MK ELECTRON	0.001%	98.670%
7233	NORITSU KOKI CO	0.001%	98.671%
7234	BK OF SAGA	0.001%	98.671%
7235	GRUPO FAMSA SA	0.001%	98.672%
7236	SCANDI STANDARD	0.001%	98.673%
7237	DOUTOR NICHIRE	0.001%	98.674%
7238	NEUROCRINE BIOS	0.001%	98.675%
7239	FORD OTOSAN	0.001%	98.676%
7240	SHINSHO CORP	0.001%	98.677%
7241	CUTERA INC COMMON STOCK USD.001	0.001%	98.678%
7242	INGENIA COMMUNI	0.001%	98.679%
7243	TOSEI CORP	0.001%	98.680%
7244	KJB FINANCIAL G	0.001%	98.681%
7245	OKABE CO	0.001%	98.682%
7246	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.683%
7247	HAPPINET CORP	0.001%	98.684%
7248	THAI VEGETABLE	0.001%	98.685%
7249	VAISALA	0.001%	98.686%
7250	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.687%
7251	PETRONAS GAS	0.001%	98.688%
7252	ONE HOSPITALITY	0.001%	98.689%
7253	MATCH GROUP INC COMMON STOCK USD.001	0.001%	98.690%
7254	ATUL LTD	0.001%	98.691%
7255	ALLIED PROPRTI	0.001%	98.692%
7256	IRISH CONTINENT	0.001%	98.693%
7257	KAMEI CORP	0.001%	98.694%
7258	IGB REAL ESTATE	0.001%	98.695%
7259	ULTRA TECH CEMC	0.001%	98.696%
7260	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.697%
7261	EVEN CONSTRUCTO	0.001%	98.698%
7262	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.698%
7263	CAVERION CORP	0.001%	98.699%
7264	GERDAU SA	0.001%	98.700%
7265	GOLD CIRCUIT EL	0.001%	98.701%
7266	ARATA CORP	0.001%	98.702%
7267	LIGHT S.A.	0.001%	98.703%
7268	GLORIA MATERIAL	0.001%	98.704%
7269	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.705%
7270	CENTRAL CHINA S	0.001%	98.706%
7271	KYOEI STEEL LTD	0.001%	98.707%
7272	CHIMEI MATERIAL	0.001%	98.708%
7273	TRONC INC COMMON STOCK USD.01	0.001%	98.709%
7274	REDES ENERGETIC	0.001%	98.710%
7275	HEINEKEN MALAYS	0.001%	98.711%
7276	DNO INTERNATION	0.001%	98.712%
7277	TAIWAN SECOM	0.001%	98.713%
7278	CENTURY TEXT &	0.001%	98.714%
7279	ASCENDAS HOSPIT	0.001%	98.715%
7280	GREAT EASTERN S	0.001%	98.716%
7281	EIS ECZACIBASI	0.001%	98.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	SCHRODER REAL E	0.001%	98.718%
7283	HURCO COMPANIES INC COMMON STOCK	0.001%	98.719%
7284	CHINA GREENLAND	0.001%	98.719%
7285	FEDERAL CORP	0.001%	98.720%
7286	NOJIMA CORP	0.001%	98.721%
7287	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.722%
7288	SBS HOLDINGS IN	0.001%	98.723%
7289	SWORD GROUP	0.001%	98.724%
7290	IDORSIA LTD	0.001%	98.725%
7291	TT ELECTRONICS	0.001%	98.726%
7292	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.727%
7293	DIRECIONAL ENGE	0.001%	98.728%
7294	ANGLOGOLD LTD	0.001%	98.729%
7295	MANILA ELECTRIC	0.001%	98.730%
7296	INFIGEN ENERGY	0.001%	98.731%
7297	SONG WON IND	0.001%	98.732%
7298	QAD INC A COMMON STOCK	0.001%	98.733%
7299	HYUNDAI DS,OLD	0.001%	98.734%
7300	PARCO CO	0.001%	98.735%
7301	TATA COMMUNICAT	0.001%	98.736%
7302	TOWA CORP	0.001%	98.736%
7303	ATRIUM EUROPEAN	0.001%	98.737%
7304	CELLCOM ISRAEL	0.001%	98.738%
7305	JEOL	0.001%	98.739%
7306	SCHOELLER BLECK	0.001%	98.740%
7307	CHINA WATER AFF	0.001%	98.741%
7308	HNZ GROUP INC	0.001%	98.742%
7309	KPJ HEALTHCARE	0.001%	98.743%
7310	TOA CORP	0.001%	98.744%
7311	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.745%
7312	STS SEMICONDUCT	0.001%	98.746%
7313	LINX SA	0.001%	98.747%
7314	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.748%
7315	BAUER AG	0.001%	98.749%
7316	POLARIS INFRAST	0.001%	98.750%
7317	NAMURA SHIPBUIL	0.001%	98.751%
7318	HYUNDAI HOME SH	0.001%	98.752%
7319	SL CORP	0.001%	98.752%
7320	BURKHALTER HOLD	0.001%	98.753%
7321	TAMRON CO LTD	0.001%	98.754%
7322	FUJITSU KIDEN	0.001%	98.755%
7323	RIKEN VITAMIN C	0.001%	98.756%
7324	SILICONWARE PRE	0.001%	98.757%
7325	MITSUMI SOKO CO	0.001%	98.758%
7326	AKSA AKRILIK KI	0.001%	98.759%
7327	T-GAIA CORP	0.001%	98.760%
7328	GULLIVER INTERN	0.001%	98.761%
7329	AISAN INDUSTRY	0.001%	98.762%
7330	KEPPEL INFRASTR	0.001%	98.763%
7331	SIAM COMMERCIAL	0.001%	98.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	MIDAS HLDGS	0.001%	98.765%
7333	PARTNER COMMUNI	0.001%	98.766%
7334	HOTELES CITY EX	0.001%	98.766%
7335	CSI PROPERTIES	0.001%	98.767%
7336	CAPE	0.001%	98.768%
7337	DAI NIPPON TORY	0.001%	98.769%
7338	METAWATER CO LT	0.001%	98.770%
7339	KATAKURA INDS	0.001%	98.771%
7340	DSP GROUP INC	0.001%	98.772%
7341	ESSENTIAL ENERG	0.001%	98.773%
7342	5N PLUS INC.	0.001%	98.774%
7343	ENERCHINA HOLDI	0.001%	98.775%
7344	BES ENGINEERING	0.001%	98.776%
7345	GENESIS ENERGY	0.001%	98.777%
7346	HANNSTOUCH SOLU	0.001%	98.778%
7347	F-TECH INC	0.001%	98.779%
7348	EUROPAC PAPELES	0.001%	98.779%
7349	CITY OFFICE REI	0.001%	98.780%
7350	TOLI CORP	0.001%	98.781%
7351	MOTA ENGL SGPS	0.001%	98.782%
7352	RED STAR MACALL	0.001%	98.783%
7353	TAI CHEUNG HLDG	0.001%	98.784%
7354	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.785%
7355	CHINA SHENGMU O	0.001%	98.786%
7356	SANYANGIndustr	0.001%	98.787%
7357	ALPIQ HOLDING A	0.001%	98.788%
7358	SFA ENGINEERING	0.001%	98.789%
7359	IMMOBILIARE GRA	0.001%	98.790%
7360	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.791%
7361	INTERSERVE PLC	0.001%	98.791%
7362	XTEP INTERNATIO	0.001%	98.792%
7363	Minerva SA	0.001%	98.793%
7364	AYGAZ	0.001%	98.794%
7365	SANSHIN ELECTRO	0.001%	98.795%
7366	TAKARA LEBEN CO	0.001%	98.796%
7367	TAIFLEX SCIENTI	0.001%	98.797%
7368	KOBAYASHI PHARM	0.001%	98.798%
7369	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.799%
7370	361 DEGREES INT	0.001%	98.800%
7371	GRUPO AEROMEXIC	0.001%	98.801%
7372	FAR EAST HOSPIT	0.001%	98.802%
7373	CHINA SHIPPING	0.001%	98.802%
7374	JAMCO COPORATIN	0.001%	98.803%
7375	HOTEL SHILLA	0.001%	98.804%
7376	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.805%
7377	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.806%
7378	CCC SA	0.001%	98.807%
7379	YURTEC CORPORAT	0.001%	98.808%
7380	PTT PUBLIC COMP	0.001%	98.809%
7381	PROCTOR&GAMBLE	0.001%	98.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	SAMTY CO.LTD.	0.001%	98.811%
7383	GREAT EASTERN H	0.001%	98.812%
7384	AICHI CORPORATI	0.001%	98.813%
7385	COROMANDEL INTL	0.001%	98.813%
7386	DASSAULT AVIATI	0.001%	98.814%
7387	ROLAND DG CORP	0.001%	98.815%
7388	CIMC ENRIC HOLD	0.001%	98.816%
7389	CAMBRIDGE INDUS	0.001%	98.817%
7390	TONG YANG CEMEN	0.001%	98.818%
7391	MOMO INC SPON ADR ADR USD.0001	0.001%	98.819%
7392	VITAL KSK HOLDI	0.001%	98.820%
7393	SHIMIZU BANK	0.001%	98.821%
7394	SIA REIT INC	0.001%	98.822%
7395	SAGAX AB	0.001%	98.822%
7396	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.823%
7397	PHOENIX HLDGS L	0.001%	98.824%
7398	KIKKOMAN CORP	0.001%	98.825%
7399	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.826%
7400	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.827%
7401	BORYSZEW SA	0.001%	98.828%
7402	SAS AB	0.001%	98.829%
7403	SUNDARAM FINANC	0.001%	98.830%
7404	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.831%
7405	ANDHRA BANK	0.001%	98.832%
7406	RYOSHOKU LTD	0.001%	98.832%
7407	CHINA MAPLE LEA	0.001%	98.833%
7408	G&L BEIJER AB B	0.001%	98.834%
7409	ORACLE FIN SERV	0.001%	98.835%
7410	SINOFERT HOLDIN	0.001%	98.836%
7411	FOLKESTONE EDU	0.001%	98.837%
7412	DEVELOPMENT SEC	0.001%	98.838%
7413	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.839%
7414	FORMOSA LABORAT	0.001%	98.840%
7415	HANWHA SECS	0.001%	98.841%
7416	NISSIN CORP	0.001%	98.841%
7417	INTERNATIONAL M	0.001%	98.842%
7418	DONGJIANG ENVIR	0.001%	98.843%
7419	HANWHA NON-LIFE	0.001%	98.844%
7420	BENEFIT ONE INC	0.001%	98.845%
7421	RVH INC	0.001%	98.846%
7422	WILLDAN GROUP I	0.001%	98.847%
7423	CESC	0.001%	98.848%
7424	ZEHNDER GROUP A	0.001%	98.849%
7425	CARILLION	0.001%	98.849%
7426	GREAT LAKES DRE	0.001%	98.850%
7427	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.851%
7428	PARIS ORLEANS S	0.001%	98.852%
7429	G-RESOURCES GP	0.001%	98.853%
7430	ORACLE CORP JAP	0.001%	98.854%
7431	WYNN MACAU LTD	0.001%	98.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.856%
7433	AKR CORPORINDO	0.001%	98.857%
7434	YANGTZE OPT FIB	0.001%	98.858%
7435	SEIKA CORP	0.001%	98.858%
7436	ROBERT WALTERS	0.001%	98.859%
7437	STAR MICRONICS	0.001%	98.860%
7438	GLOBERIDE INC	0.001%	98.861%
7439	INOVALIS REAL E	0.001%	98.862%
7440	DAISO CO	0.001%	98.863%
7441	ESSO(FRANCAISE)	0.001%	98.864%
7442	ALMIRALL SA	0.001%	98.865%
7443	BANK COOP AG	0.001%	98.866%
7444	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.866%
7445	KAVERI SEED CO	0.001%	98.867%
7446	NICHIDEN CORP	0.001%	98.868%
7447	KAMEDA SEIKA CO	0.001%	98.869%
7448	SANKYO TATEYAMA	0.001%	98.870%
7449	ALAM SUTERA REA	0.001%	98.871%
7450	HIRATA TECHNICA	0.001%	98.872%
7451	ELECOM CO LTD	0.001%	98.873%
7452	STABILUS SA	0.001%	98.873%
7453	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.874%
7454	GUJARAT STATE F	0.001%	98.875%
7455	KT SKYLIFE CO L	0.001%	98.876%
7456	MOBILEONE LTD.	0.001%	98.877%
7457	STHREE	0.001%	98.878%
7458	GCL NEW ENERGY	0.001%	98.879%
7459	ARB CORP LTD	0.001%	98.880%
7460	BLACKMORES LTD	0.001%	98.881%
7461	GREIF INC CL B COMMON STOCK	0.001%	98.881%
7462	EUROMONEY INST	0.001%	98.882%
7463	KONISHI CO LTD	0.001%	98.883%
7464	ST BARBARA MINE	0.001%	98.884%
7465	CHAROEN POKPHAN	0.001%	98.885%
7466	MENORA MIVTACHI	0.001%	98.886%
7467	CHONG HONG CONS	0.001%	98.887%
7468	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.888%
7469	DAITO PHARM	0.001%	98.888%
7470	CHINA SUNTIEN G	0.001%	98.889%
7471	BANK JABAR BANT	0.001%	98.890%
7472	TONG HSING ELEC	0.001%	98.891%
7473	SOLIUM CAPITAL	0.001%	98.892%
7474	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.893%
7475	EVS BROADCAST E	0.001%	98.894%
7476	STARZEN CO LTD	0.001%	98.895%
7477	WEIQIAO TEXTILE	0.001%	98.895%
7478	SURMODICS INC COMMON STOCK USD.05	0.001%	98.896%
7479	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.897%
7480	CALIDA HLDG	0.001%	98.898%
7481	COSCO HOLDINGS	0.001%	98.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	SAKAI CHEMICAL	0.001%	98.900%
7483	TAKASAGO THML E	0.001%	98.901%
7484	JIH SUN FINANCI	0.001%	98.901%
7485	AA PLC	0.001%	98.902%
7486	MINATO BANK	0.001%	98.903%
7487	INTERVEST OFFIC	0.001%	98.904%
7488	TOX FREE SOLUTI	0.001%	98.905%
7489	NEWOCEAN ENERGY	0.001%	98.906%
7490	KANSAI URBAN BA	0.001%	98.907%
7491	AEON FANTASY CO	0.001%	98.908%
7492	KONTRON AG	0.001%	98.908%
7493	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.909%
7494	SHW AG	0.001%	98.910%
7495	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.911%
7496	GRIEG SEAFOOD A	0.001%	98.912%
7497	JINLI GROUP HOL	0.001%	98.913%
7498	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.914%
7499	GLORIOUS PROPER	0.001%	98.915%
7500	IRON FORCE INDU	0.001%	98.915%
7501	SHINDENGEN ELEC	0.001%	98.916%
7502	SHINKO PLANTECH	0.001%	98.917%
7503	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.918%
7504	SYNERGIE	0.001%	98.919%
7505	FUJIMORI KOGYO	0.001%	98.920%
7506	D-LINK	0.001%	98.921%
7507	RIGNET INC COMMON STOCK USD.001	0.001%	98.921%
7508	MINISTOP CO	0.001%	98.922%
7509	DASSAULT SYSTEM	0.001%	98.923%
7510	UNIVERSAL ROBIN	0.001%	98.924%
7511	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.925%
7512	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.926%
7513	HMC INVESTMENT	0.001%	98.927%
7514	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.928%
7515	ZTE CORP	0.001%	98.928%
7516	FURUKAWA BATTER	0.001%	98.929%
7517	SHANGHAI FOSUN	0.001%	98.930%
7518	MELISRON LTD	0.001%	98.931%
7519	HENGDELI HOLDIN	0.001%	98.932%
7520	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.933%
7521	VIRTUS HEALTH L	0.001%	98.934%
7522	KAWADA TECHNOLO	0.001%	98.934%
7523	ADITYA BIRLA CA	0.001%	98.935%
7524	KOHNAN SHOJI	0.001%	98.936%
7525	REDCO PROPRTIE	0.001%	98.937%
7526	TSUBAKI NAKASHI	0.001%	98.938%
7527	CHINA RESOURCES	0.001%	98.939%
7528	PETS AT HOME GR	0.001%	98.940%
7529	XXENTRIA TECHNO	0.001%	98.940%
7530	NIEN HSING TEXT	0.001%	98.941%
7531	STRIDE STAPLED	0.001%	98.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	RECTICEL	0.001%	98.943%
7533	CROMPTON GREAVE	0.001%	98.944%
7534	LEXTAR ELECTRON	0.001%	98.945%
7535	TEKFEN HOLDING	0.001%	98.946%
7536	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.946%
7537	MEARS GROUP PLC	0.001%	98.947%
7538	SCATEC SOLAR AS	0.001%	98.948%
7539	DAIICHI JITSUGY	0.001%	98.949%
7540	RAYMOND LTD	0.001%	98.950%
7541	LOTES CO LTD	0.001%	98.951%
7542	SPCG	0.001%	98.952%
7543	FIRST GEN CORPO	0.001%	98.952%
7544	RENEWABLE ENERG	0.001%	98.953%
7545	POU SHENG INTL	0.001%	98.954%
7546	INTOPS CO	0.001%	98.955%
7547	DRAEGERWERK KGA	0.001%	98.956%
7548	CHINA WATER IND	0.001%	98.957%
7549	TOENEC CORP	0.001%	98.958%
7550	DAIWA INDUSTRIE	0.001%	98.958%
7551	REGAL REIT	0.001%	98.959%
7552	GENESIS ENERGY	0.001%	98.960%
7553	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.961%
7554	SMK CORP	0.001%	98.962%
7555	CMC MAGNETICS C	0.001%	98.963%
7556	EMPRESA NACIONAL	0.001%	98.963%
7557	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.964%
7558	TECHTARGET COMMON STOCK USD.001	0.001%	98.965%
7559	BEIJING NORTH S	0.001%	98.966%
7560	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.967%
7561	DONG-A SOCIO	0.001%	98.968%
7562	MALAYSIAN RES C	0.001%	98.968%
7563	KUSURI NO AOKI	0.001%	98.969%
7564	TOBISHIMA CORP	0.001%	98.970%
7565	MEGA WORLD PROP	0.001%	98.971%
7566	WARABEYA NICHII	0.001%	98.972%
7567	DAI-ICHI SEIKO	0.001%	98.973%
7568	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.974%
7569	ASSET MANAGERS	0.001%	98.974%
7570	MAGNESITA REFRA	0.001%	98.975%
7571	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.976%
7572	CHINA OIL & GAS	0.001%	98.977%
7573	TORIDOLL CORPOR	0.001%	98.978%
7574	TAKAMATSU CONS	0.001%	98.979%
7575	CERVUS EQUIPMEN	0.001%	98.979%
7576	LOJAS AMERICANA	0.001%	98.980%
7577	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	98.981%
7578	SAKAI MOVING SE	0.001%	98.982%
7579	ZAGG INC COMMON STOCK USD.001	0.001%	98.983%
7580	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.984%
7581	MEDICLINIC INTE	0.001%	98.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	KURA CORPORATIO	0.001%	98.985%
7583	MALAYSIA MINING	0.001%	98.986%
7584	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.987%
7585	FREIGHTCAR AMER	0.001%	98.988%
7586	SHINOKEN GROUP	0.001%	98.989%
7587	NAN KANG RUBB T	0.001%	98.989%
7588	FRASERS HOSPITA	0.001%	98.990%
7589	HELLENIC EXCH H	0.001%	98.991%
7590	WHITESTONE REIT REIT USD.001	0.001%	98.992%
7591	PARTRON CO LTD	0.001%	98.993%
7592	PLASTIVALOIRE	0.001%	98.994%
7593	MEGACHIPS CORP	0.001%	98.994%
7594	GRO-BELS CO LTD	0.001%	98.995%
7595	NICE HOLDINGS C	0.001%	98.996%
7596	NIPPON PISTON R	0.001%	98.997%
7597	CELSIA SA ESP	0.001%	98.998%
7598	SAFILO GROUP SP	0.001%	98.998%
7599	AGRITRADE RESOU	0.001%	98.999%
7600	IMAGINATION TEC	0.001%	99.000%
7601	BOUSTEAD HLDGS	0.001%	99.001%
7602	HOCHIKI CORPORA	0.001%	99.002%
7603	FRED'S INC	0.001%	99.003%
7604	PACT GROUP HOLD	0.001%	99.003%
7605	GUANGDONG NAN Y	0.001%	99.004%
7606	MUNKSJO OYJ	0.001%	99.005%
7607	COMPAGNIE DES A	0.001%	99.006%
7608	WONIK IPS CO LT	0.001%	99.007%
7609	ORDINA NV	0.001%	99.008%
7610	TELSTRA CORP-AD	0.001%	99.008%
7611	ANTENA 3 DE TEL	0.001%	99.009%
7612	POSCO CHEMTECH	0.001%	99.010%
7613	ALPHA CORP	0.001%	99.011%
7614	KISCO CORP	0.001%	99.012%
7615	ALTRI SGPS S.A.	0.001%	99.012%
7616	LPP SA	0.001%	99.013%
7617	TK DEVELOPMENT	0.001%	99.014%
7618	Technopolis Oyj	0.001%	99.015%
7619	FUDO CONSTRUCTI	0.001%	99.016%
7620	STOCKMANN OYJ A	0.001%	99.017%
7621	CENTRAL SPORTS	0.001%	99.017%
7622	BELLE CORPORATI	0.001%	99.018%
7623	MACAU LEGEND DE	0.001%	99.019%
7624	MONTEA SCA	0.001%	99.020%
7625	TESCO CORP	0.001%	99.021%
7626	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.021%
7627	GL EVENTS	0.001%	99.022%
7628	DR REDDYS LABS	0.001%	99.023%
7629	COMPANHIA DE GA	0.001%	99.024%
7630	TOKUSHU TOKAI H	0.001%	99.025%
7631	WINGSTOP INC COMMON STOCK USD.01	0.001%	99.025%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	FINOLEX CABLES	0.001%	99.026%
7633	BKW ENERGIE AG	0.001%	99.027%
7634	NETUREN CO	0.001%	99.028%
7635	SAKAI HEAVY IND	0.001%	99.029%
7636	SRI REJEKI ISMA	0.001%	99.029%
7637	MASISA SA	0.001%	99.030%
7638	SEKISUI JUSHI C	0.001%	99.031%
7639	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.032%
7640	HANSOL LCD INC	0.001%	99.033%
7641	SPIRE HEALTHCAR	0.001%	99.033%
7642	SUPERBLOCK PCL	0.001%	99.034%
7643	TSURUMI MFG CO	0.001%	99.035%
7644	BIESSE	0.001%	99.036%
7645	ALPEN CO LTD	0.001%	99.037%
7646	CHINA HUIYUAN J	0.001%	99.037%
7647	SUZLON ENERGY L	0.001%	99.038%
7648	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	99.039%
7649	HEARTLAND NEW Z	0.001%	99.040%
7650	ALTEK CORP	0.001%	99.041%
7651	DAWNRAYS PHARMS	0.001%	99.041%
7652	PULSE SEISMIC	0.001%	99.042%
7653	SHINNIHON CORP	0.001%	99.043%
7654	SHRIRAM CITY UN	0.001%	99.044%
7655	MAGNITOGORS-SPO	0.001%	99.045%
7656	ANGLO PACIFIC G	0.001%	99.045%
7657	TELEFONICA BRAS	0.001%	99.046%
7658	M DIAS BRANCO S	0.001%	99.047%
7659	JOYFUL HONDA CO	0.001%	99.048%
7660	TAEKWANG IND CO	0.001%	99.049%
7661	TIM PARTICIPACOES SA ADR ADR	0.001%	99.049%
7662	RYOYO ELECTRO C	0.001%	99.050%
7663	FILINVEST LAND	0.001%	99.051%
7664	Q TECHNOLOGY GR	0.001%	99.052%
7665	BATA INDIA LTD	0.001%	99.053%
7666	GENTING PLANTA	0.001%	99.053%
7667	GRAPHITE INDIA	0.001%	99.054%
7668	FAIRWOOD HOLDIN	0.001%	99.055%
7669	CHINA AIRCRAFT	0.001%	99.056%
7670	PTC INDIA LTD	0.001%	99.057%
7671	ACCORDIA GOLF T	0.001%	99.057%
7672	SUNNINGDALE TEC	0.001%	99.058%
7673	DIP CORPORATION	0.001%	99.059%
7674	GOOBBABY INTERN	0.001%	99.060%
7675	CHINA LILANG LT	0.001%	99.061%
7676	VINA CONCHA Y T	0.001%	99.061%
7677	SEIKITOKYU KOGY	0.001%	99.062%
7678	QGEP PARTICIPAC	0.001%	99.063%
7679	SESA SPA	0.001%	99.064%
7680	KENTUCKY FRIED	0.001%	99.064%
7681	LEWIS GROUP LTD	0.001%	99.065%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	VITROLIFE AB	0.001%	99.066%
7683	FIDEA HOLDINGS	0.001%	99.067%
7684	WIZ SOL CORR DE	0.001%	99.068%
7685	SPEEDY HIRE PLC	0.001%	99.068%
7686	SILVER LAKE RES	0.001%	99.069%
7687	TIPP24 SE	0.001%	99.070%
7688	BGF RETAIL CO L	0.001%	99.071%
7689	ASIA VITAL COMP	0.001%	99.072%
7690	ZIX CORP COMMON STOCK USD.01	0.001%	99.072%
7691	NIPPON BEET SUG	0.001%	99.073%
7692	EKOVEST BHD	0.001%	99.074%
7693	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.075%
7694	S1 CORP	0.001%	99.075%
7695	BERJAYA CORPORA	0.001%	99.076%
7696	STRAUSS GROUP L	0.001%	99.077%
7697	GMO PAYMENT GAT	0.001%	99.078%
7698	CHINA HIGH SPEE	0.001%	99.079%
7699	UNILEVER PLC	0.001%	99.079%
7700	ADDTECH AB B SH	0.001%	99.080%
7701	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.081%
7702	DAE DUCK ELECTR	0.001%	99.082%
7703	DEPO AUTO PARTS	0.001%	99.082%
7704	SIPEF(PLANT FIN	0.001%	99.083%
7705	GDI PROPERTY GR	0.001%	99.084%
7706	CK LIFE SCIENCE	0.001%	99.085%
7707	BESALCO SA	0.001%	99.086%
7708	SDI CORP	0.001%	99.086%
7709	SIGDO KOPPERS S	0.001%	99.087%
7710	HYUNDAI ROTEM C	0.001%	99.088%
7711	FUNAI ELECTRIC	0.001%	99.089%
7712	RETELIT SPA	0.001%	99.089%
7713	RENAISSANCE INC	0.001%	99.090%
7714	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.091%
7715	NATUREX	0.001%	99.092%
7716	AIRPORT CITY LT	0.001%	99.093%
7717	PURE TECHNOLOGI	0.001%	99.093%
7718	COX & KINGS LTD	0.001%	99.094%
7719	NETIA SA	0.001%	99.095%
7720	HOEGH LNG HOLDI	0.001%	99.096%
7721	TIGA PILAR SEJA	0.001%	99.096%
7722	INTERSHOP HOLDI	0.001%	99.097%
7723	PARKSON RETAIL	0.001%	99.098%
7724	AHRESTY CORP	0.001%	99.099%
7725	WCT HOLDINGS BH	0.001%	99.100%
7726	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.100%
7727	MEDIVIR	0.001%	99.101%
7728	KOZA ANADOLU ME	0.001%	99.102%
7729	MARUWA CO LTD	0.001%	99.103%
7730	HIDAY HIDAKA CO	0.001%	99.103%
7731	ORIENTAL HLDGS	0.001%	99.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	YPSOMED HOLDING	0.001%	99.105%
7733	NIPPON THOMPSON	0.001%	99.106%
7734	GERRY WEBER INT	0.001%	99.106%
7735	NETAS TELEKOMUN	0.001%	99.107%
7736	YASUNAGA CORP	0.001%	99.108%
7737	PRIMERO MINING CORP COMMON STOCK	0.001%	99.109%
7738	HEY SONG	0.001%	99.109%
7739	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.110%
7740	RUSHYDRO PJSC ADR ADR	0.001%	99.111%
7741	BELLEVUE GROUP	0.001%	99.112%
7742	WILH WILHELMOSEN	0.001%	99.113%
7743	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.113%
7744	HI SUN TECH CHI	0.001%	99.114%
7745	PT PAKUWON JATI	0.001%	99.115%
7746	BASSO INDUSTRY	0.001%	99.116%
7747	HYUNDAI ELEVATO	0.001%	99.116%
7748	CIA DE SANEAMEN	0.001%	99.117%
7749	EN-JAPAN INC.	0.001%	99.118%
7750	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.119%
7751	SHOEI CO LTD	0.001%	99.119%
7752	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.120%
7753	ECOPETROL SA	0.001%	99.121%
7754	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.122%
7755	HAN JIN TRANSP	0.001%	99.122%
7756	CHICONY POWER T	0.001%	99.123%
7757	ASIA STD INTL G	0.001%	99.124%
7758	CHINA SHINEWAY	0.001%	99.125%
7759	GUJARAT GAS LTD	0.001%	99.125%
7760	MIRAMAR HTEL &	0.001%	99.126%
7761	YOROZU CORP	0.001%	99.127%
7762	TA CHEN STAINLE	0.001%	99.128%
7763	CHINA TELECOM C	0.001%	99.129%
7764	IDI INSURANCE C	0.001%	99.129%
7765	INTAGE INC	0.001%	99.130%
7766	TOURISM HOLDING	0.001%	99.131%
7767	PRESIDENT SECS	0.001%	99.132%
7768	SOCIEDAD MATRIZ	0.001%	99.132%
7769	TOCHIGI BANK	0.001%	99.133%
7770	BPOST SA	0.001%	99.134%
7771	YEONG GUAN ENER	0.001%	99.135%
7772	GLAXOSMITHKLINE	0.001%	99.135%
7773	YOUNGONE CORP	0.001%	99.136%
7774	YUMESHIN HOLDIN	0.001%	99.137%
7775	INTERNATIONAL S	0.001%	99.138%
7776	HIQ INTERNATION	0.001%	99.138%
7777	CHUNG HSIN ELEC	0.001%	99.139%
7778	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.140%
7779	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.141%
7780	RELIGARE HEALTH	0.001%	99.141%
7781	MANILA WATER CO	0.001%	99.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	VILLAGE SUPERMA	0.001%	99.143%
7783	SALA CORPORATIO	0.001%	99.144%
7784	DARFON ELECTRON	0.001%	99.144%
7785	MOMENTUM GROUP	0.001%	99.145%
7786	RCR TOMLINSON L	0.001%	99.146%
7787	GLOBE TRADE CEN	0.001%	99.147%
7788	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.147%
7789	ELDORADO RESORTS INC COMMON STOCK	0.001%	99.148%
7790	RADIUM LIFE TEC	0.001%	99.149%
7791	DABUR INDIA LTD	0.001%	99.150%
7792	COSTA GROUP HOL	0.001%	99.150%
7793	GIKEN LTD	0.001%	99.151%
7794	TOYO WHARF & W	0.001%	99.152%
7795	AJISEN CHINA HO	0.001%	99.153%
7796	KLOVERN AB B SH	0.001%	99.153%
7797	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.154%
7798	PACK CORP	0.001%	99.155%
7799	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.156%
7800	SK TELECOM	0.001%	99.156%
7801	SUNWAY REAL EST	0.001%	99.157%
7802	NIPPON DENSETSU	0.001%	99.158%
7803	YEUN CHYANG IND	0.001%	99.159%
7804	CHUNG HUNG STEE	0.001%	99.159%
7805	OPUS GROUP AB	0.001%	99.160%
7806	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.161%
7807	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.162%
7808	NIPPON YUSOKI C	0.001%	99.162%
7809	PROPERTY FOR IN	0.001%	99.163%
7810	ZUG ESTATES HLD	0.001%	99.164%
7811	JAPAN DRILLING	0.001%	99.164%
7812	METAIR INVESTME	0.001%	99.165%
7813	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.166%
7814	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.167%
7815	EASTERN & ORIEN	0.001%	99.167%
7816	MATRIX	0.001%	99.168%
7817	TELEKOM MALAYSI	0.001%	99.169%
7818	DENKI KOGYO CO	0.001%	99.170%
7819	HANSEN TECHNOLO	0.001%	99.170%
7820	DOGAN HOLDINGS	0.001%	99.171%
7821	DYNAPACK INTL T	0.001%	99.172%
7822	LOPEZ HOLDINGS	0.001%	99.173%
7823	SANSIRI PUBLIC	0.001%	99.173%
7824	RAYSEARCH LABOR	0.001%	99.174%
7825	UMW HLDGS BERHA	0.001%	99.175%
7826	SOLARTECH INTL	0.001%	99.176%
7827	KITA-NIPPON BAN	0.001%	99.176%
7828	LECTRA SYSTEMES	0.001%	99.177%
7829	T & K TOKA CO L	0.001%	99.178%
7830	LIBBEY INC COMMON STOCK USD.01	0.001%	99.178%
7831	ETALON GROUP-GD	0.001%	99.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	UNITECH LIMITED	0.001%	99.180%
7833	QINGLING MOTORS	0.001%	99.181%
7834	PICO FAR EAST H	0.001%	99.181%
7835	MIYAJI ENGINEER	0.001%	99.182%
7836	SHREE CEMENT LT	0.001%	99.183%
7837	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.184%
7838	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.184%
7839	DAIKEN CORP	0.001%	99.185%
7840	IMASEN ELEC IND	0.001%	99.186%
7841	SYRAH RESOURCES	0.001%	99.186%
7842	AFFIN HLDGS BHD	0.001%	99.187%
7843	TURKCELL ILETIS	0.001%	99.188%
7844	COSCO INTERNATI	0.001%	99.189%
7845	VALUETRONICS HL	0.001%	99.189%
7846	CHINA MERCHANTS	0.001%	99.190%
7847	KOLAO HOLDINGS	0.001%	99.191%
7848	ITOKI CORP	0.001%	99.192%
7849	NOVATEK OAO	0.001%	99.192%
7850	GOL LINHAS AERE	0.001%	99.193%
7851	NICE-SYSTEMS LT	0.001%	99.194%
7852	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.194%
7853	TEXHONG TEXTILE	0.001%	99.195%
7854	HARIMA CHEMICAL	0.001%	99.196%
7855	LAYNE CHRISTENS	0.001%	99.197%
7856	RICH DEVELOPMEN	0.001%	99.197%
7857	DUNELM GROUP PL	0.001%	99.198%
7858	RIDLEY CORP LTD	0.001%	99.199%
7859	MORITA HOLDINGS	0.001%	99.200%
7860	BEIJING URBAN C	0.001%	99.200%
7861	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.201%
7862	RADNET INC COMMON STOCK USD.0001	0.001%	99.202%
7863	NIEN MADE ENTER	0.001%	99.202%
7864	SEMPERIT AG HOL	0.001%	99.203%
7865	CPMC HLDGS LTD	0.001%	99.204%
7866	IWAICOSMO HLDGS	0.001%	99.205%
7867	MPACT LIMITED	0.001%	99.205%
7868	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.206%
7869	TAMEDIA AG	0.001%	99.207%
7870	CHINA STEEL CHE	0.001%	99.207%
7871	CATHAY CONST	0.001%	99.208%
7872	mitsui HIGH TEC	0.001%	99.209%
7873	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.210%
7874	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.210%
7875	LIANHUA SUPERMA	0.001%	99.211%
7876	XAAR	0.001%	99.212%
7877	IMF (AUSTRALIA)	0.001%	99.212%
7878	MERCURIES & ASS	0.001%	99.213%
7879	LOCK&LOCK CO LT	0.001%	99.214%
7880	TAEWOONG CO	0.001%	99.215%
7881	AMUSE INC	0.001%	99.215%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	ASCOPIAVE SPA	0.001%	99.216%
7883	FIAT CHRYSLER A	0.001%	99.217%
7884	TUPY SA	0.001%	99.217%
7885	FUKUSHIMA BANK	0.001%	99.218%
7886	LI PENG ENTERPR	0.001%	99.219%
7887	ALPHA NETWORKS	0.001%	99.220%
7888	ECO WORLD DEVL	0.001%	99.220%
7889	SKF AB	0.001%	99.221%
7890	OMAXE LTD	0.001%	99.222%
7891	COSCO CORPORATI	0.001%	99.222%
7892	ADANI ENTERPRIS	0.001%	99.223%
7893	AMER SOFTWARE I	0.001%	99.224%
7894	TSUGAMI CORP	0.001%	99.225%
7895	FUKUDA CORP	0.001%	99.225%
7896	PERSISTENT SYST	0.001%	99.226%
7897	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.227%
7898	FUJICCO CO	0.001%	99.227%
7899	KWALITY LTD	0.001%	99.228%
7900	SUPERMAX CORPOR	0.001%	99.229%
7901	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.230%
7902	PASONA GROUP IN	0.001%	99.230%
7903	HAGIHARA INDUST	0.001%	99.231%
7904	ONOKEN CO LTD	0.001%	99.232%
7905	TCL MULTIMEDIA	0.001%	99.232%
7906	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.233%
7907	COWELL E HOLDIN	0.001%	99.234%
7908	GLOBAL MEDIACOM	0.001%	99.234%
7909	AIPHONE CO	0.001%	99.235%
7910	HUONS CO LTD	0.001%	99.236%
7911	JAPAN PETROLEUM	0.001%	99.237%
7912	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.237%
7913	SHENG SIONG GRO	0.001%	99.238%
7914	KPIT TECHNOLOGI	0.001%	99.239%
7915	RINNAI CORP	0.001%	99.239%
7916	ELETROPAULO MET	0.001%	99.240%
7917	JK TYRE & INDUS	0.001%	99.241%
7918	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.242%
7919	FORHOUSE CORP	0.001%	99.242%
7920	UOB-KAY HIAN HO	0.001%	99.243%
7921	SRE GROUP LTD	0.001%	99.244%
7922	ASAHI KOGYOSHA	0.001%	99.244%
7923	ZOOPLA PROPERTY	0.001%	99.245%
7924	GAMEHOST INC	0.001%	99.246%
7925	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.246%
7926	OTOKAR OTOMOTIV	0.001%	99.247%
7927	LPN DEVELOPMENT	0.001%	99.248%
7928	LEASINVEST REAL	0.001%	99.249%
7929	SAMSUNG CARD	0.001%	99.249%
7930	MACQUARIE ATLAS	0.001%	99.250%
7931	MALYSIAN PACIF	0.001%	99.251%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.251%
7933	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.252%
7934	SEOHEE CONSTRUC	0.001%	99.253%
7935	WIJAYA KARYA	0.001%	99.253%
7936	RTX TELECOM	0.001%	99.254%
7937	INFRAESTRUCTURA	0.001%	99.255%
7938	MAINSTREET HEAL	0.001%	99.255%
7939	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.256%
7940	YINSON HOLDINGS	0.001%	99.257%
7941	TOHO TITANIUM C	0.001%	99.258%
7942	BIJOU BRIGITTE	0.001%	99.258%
7943	BITTIUM OYJ	0.001%	99.259%
7944	DATANG INTL POW	0.001%	99.260%
7945	TIPCO ASPHALT P	0.001%	99.260%
7946	STARTEK INC	0.001%	99.261%
7947	HARIM CO LTD	0.001%	99.262%
7948	TRANCOM CO, LTD	0.001%	99.262%
7949	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.263%
7950	SOGO MEDICAL CO	0.001%	99.264%
7951	GNCO	0.001%	99.264%
7952	NISSIN SUGAR HO	0.001%	99.265%
7953	MARCOPOLO SA	0.001%	99.266%
7954	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.267%
7955	SEED CO LTD/TOK	0.001%	99.267%
7956	CMBC CAPITAL HO	0.001%	99.268%
7957	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.269%
7958	DAISAN BANK	0.001%	99.269%
7959	SCHALTBAU HOLDI	0.001%	99.270%
7960	NICHIREKI CO LT	0.001%	99.271%
7961	KYODO PRINTING	0.001%	99.271%
7962	LAI SUN GARMENT	0.001%	99.272%
7963	NUFLARE TECHNOL	0.001%	99.273%
7964	HUADIAN FUXIN E	0.001%	99.273%
7965	ANICOM HOLDINGS	0.001%	99.274%
7966	DEA CAPITAL SPA	0.001%	99.275%
7967	JUSTSYSTEM	0.001%	99.276%
7968	RENTIAN TECHNOL	0.001%	99.276%
7969	MINOR INTL	0.001%	99.277%
7970	HELLENIC PETROL	0.001%	99.278%
7971	PERSEUS MINING	0.001%	99.278%
7972	ESPRINET SPA	0.001%	99.279%
7973	PEGASUS SEWING	0.001%	99.280%
7974	NONG SHIM HOLDI	0.001%	99.280%
7975	VALID SOLUCOES	0.001%	99.281%
7976	TAIWAN SURFACE	0.001%	99.282%
7977	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.282%
7978	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	99.283%
7979	ENVESTNET INC COMMON STOCK	0.001%	99.284%
7980	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.284%
7981	DONGJIN SEMICHE	0.001%	99.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	CAIRO COMMUNICA	0.001%	99.286%
7983	JIANGNAN GROUP	0.001%	99.286%
7984	COSCO CAPITAL I	0.001%	99.287%
7985	BALRAMPUR CHINI	0.001%	99.288%
7986	NORTH MINING SH	0.001%	99.288%
7987	CROPENERGIES AG	0.001%	99.289%
7988	SILVER GRANT IN	0.001%	99.290%
7989	GATEWAY DISTRIP	0.001%	99.291%
7990	NIPPON VALQUA I	0.001%	99.291%
7991	SUNDRAM FASTNER	0.001%	99.292%
7992	HODOGAYA CHEMIC	0.001%	99.293%
7993	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.293%
7994	EMCORE CORP COMMON STOCK	0.001%	99.294%
7995	ACTRON TECHNOLO	0.001%	99.295%
7996	MOSHIMOSHI HOTL	0.001%	99.295%
7997	TEKKEN CORP	0.001%	99.296%
7998	CTT-CORREIOS DE	0.001%	99.297%
7999	APT SATELLITE	0.001%	99.297%
8000	RH COMMON STOCK USD.0001	0.001%	99.298%
8001	LANDING INTL DE	0.001%	99.299%
8002	NOBLE GROUP LTD	0.001%	99.299%
8003	MIE BANK LTD/TH	0.001%	99.300%
8004	CREDITO REAL SA	0.001%	99.301%
8005	GUANGDONG KELON	0.001%	99.301%
8006	VANACHAI GROUP	0.001%	99.302%
8007	TOWER SEMICONDU	0.001%	99.303%
8008	WHAN IN PHARMAC	0.001%	99.303%
8009	YUEXIU TRANSPOR	0.001%	99.304%
8010	DIVI'S LABORATO	0.001%	99.305%
8011	HEUNG-A SHIPPIN	0.001%	99.305%
8012	ELECTRA	0.001%	99.306%
8013	SWISSQUOTE GP H	0.001%	99.307%
8014	ARDMORE SHIPPIN	0.001%	99.307%
8015	AMARA RAJA BATT	0.001%	99.308%
8016	UNIZYX HOLDING	0.001%	99.309%
8017	HKBN LTD	0.001%	99.309%
8018	BRIGHT SMART SE	0.001%	99.310%
8019	WPP AUNZ LTD	0.001%	99.311%
8020	SINOLINK WORLDW	0.001%	99.311%
8021	STUDIO ALICE CO	0.001%	99.312%
8022	XERO LIMITED	0.001%	99.313%
8023	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.313%
8024	SSANGYONG MOTOR	0.001%	99.314%
8025	NIPPON SEISEN C	0.001%	99.315%
8026	DONG-A ST CO LT	0.001%	99.315%
8027	VIRBAC	0.001%	99.316%
8028	FOXTONS GROUP P	0.001%	99.317%
8029	ZINWELL CORP	0.001%	99.317%
8030	TOA CORP	0.001%	99.318%
8031	CHAIN STORE OKU	0.001%	99.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	FUJIMI INC	0.001%	99.319%
8033	MILBON CO	0.001%	99.320%
8034	SBW	0.001%	99.321%
8035	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.321%
8036	BANK PERMATA TB	0.001%	99.322%
8037	COSMO LADY CHIN	0.001%	99.323%
8038	ENNOCONN CORP	0.001%	99.323%
8039	MAGNUM BERHAD	0.001%	99.324%
8040	COSAN LOGISTICA	0.001%	99.325%
8041	HONGHUA GROUP L	0.001%	99.325%
8042	JASMINE INTERNA	0.001%	99.326%
8043	FONTERRA SHAREH	0.001%	99.327%
8044	GLOBAL YATIRIM	0.001%	99.327%
8045	CITYCHAMP WATCH	0.001%	99.328%
8046	GENESIS LAND DE	0.001%	99.329%
8047	PT PAN INDONESIA	0.001%	99.329%
8048	OSAKA STEEL CO	0.001%	99.330%
8049	PANIN FINANCIAL	0.001%	99.331%
8050	ON THE BEACH GR	0.001%	99.331%
8051	MEDIA PRIMA BHD	0.001%	99.332%
8052	CONSORCIO ARA S	0.001%	99.333%
8053	TOPBI INTERNATI	0.001%	99.333%
8054	ASHIMORI INDUST	0.001%	99.334%
8055	OLAV THON EIEND	0.001%	99.335%
8056	CITY LODGE HOTE	0.001%	99.335%
8057	KYOBO SECURITIE	0.001%	99.336%
8058	JAPAN AIRPORT T	0.001%	99.337%
8059	WALLISER KANTON	0.001%	99.337%
8060	GESCO AG	0.001%	99.338%
8061	KANEMATSU ELEC	0.001%	99.339%
8062	KONGSBERG GRUPP	0.001%	99.339%
8063	CGN MEIYA POWER	0.001%	99.340%
8064	ORIENTAL BK OF	0.001%	99.341%
8065	TELESITES SAB D	0.001%	99.341%
8066	ALTIUM LTD	0.001%	99.342%
8067	HAPAG-LLOYD AG	0.001%	99.343%
8068	GFT TECHNOLOGY	0.001%	99.343%
8069	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.344%
8070	FENIX OUTDOOR I	0.001%	99.345%
8071	YOUYUAN INTERNA	0.001%	99.345%
8072	BOSIDENG INTL H	0.001%	99.346%
8073	FEED ONE CO LTD	0.001%	99.346%
8074	SYMPHONY HLDGS	0.001%	99.347%
8075	EXMAR	0.001%	99.348%
8076	IHH HEALTHCARE	0.001%	99.348%
8077	AKITA DRILLING	0.001%	99.349%
8078	SUMMIT ASCENT H	0.001%	99.350%
8079	NEXT CO LTD	0.001%	99.350%
8080	WAKACHIKU CONST	0.001%	99.351%
8081	INTERPARK CORP	0.001%	99.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	AMERICAS SILVER	0.001%	99.352%
8083	MOBILEPHONE TEL	0.001%	99.353%
8084	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.354%
8085	HUSQVARNA AB	0.001%	99.354%
8086	CHINA OCEANWIDE	0.001%	99.355%
8087	SUNG KWANG BEND	0.001%	99.356%
8088	CRH PLC	0.001%	99.356%
8089	BYUCKSAN CORP	0.001%	99.357%
8090	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.357%
8091	SIAM GLOBAL HOU	0.001%	99.358%
8092	STANDARD LIFE I	0.001%	99.359%
8093	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.359%
8094	DALRADIAN RESOU	0.001%	99.360%
8095	FREIGHTWAYS LTD	0.001%	99.361%
8096	BIRLA CORP LTD	0.001%	99.361%
8097	WOWOW INC	0.001%	99.362%
8098	SUN INTL LTD	0.001%	99.363%
8099	ISELECT LTD	0.001%	99.363%
8100	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.364%
8101	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.364%
8102	CORONA CORP	0.001%	99.365%
8103	POLYPLEX THAILA	0.001%	99.366%
8104	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.366%
8105	SEKERBANK	0.001%	99.367%
8106	ADATA TECHNOLOG	0.001%	99.368%
8107	BEIJING ENT MED	0.001%	99.368%
8108	EUROCASH SA	0.001%	99.369%
8109	ISRA VISION AG	0.001%	99.370%
8110	ATSUGI NYLON IN	0.001%	99.370%
8111	OLYMPIC STEEL I	0.001%	99.371%
8112	VARDHMAN TEXTIL	0.001%	99.372%
8113	ZUMTOBEL AG	0.001%	99.372%
8114	JUST DIAL LTD	0.001%	99.373%
8115	GIGASTORAGE COR	0.001%	99.373%
8116	EVERLIGHT CHEMI	0.001%	99.374%
8117	BROADLEAF CO LT	0.001%	99.375%
8118	HELBOR EMPREEND	0.001%	99.375%
8119	KEC INTERNATION	0.001%	99.376%
8120	FINOLEX INDUSTR	0.001%	99.377%
8121	TIAN AN CHINA I	0.001%	99.377%
8122	SINGAMAS CONTAI	0.001%	99.378%
8123	SHN EXPRESSWAY	0.001%	99.379%
8124	SMA SOLAR TECHN	0.001%	99.379%
8125	DONGWON DEVELOP	0.001%	99.380%
8126	FREUND CORP	0.001%	99.380%
8127	POONGSAN HOLDIN	0.001%	99.381%
8128	SHANGHAI DASHEN	0.001%	99.382%
8129	ORIENT SEMICOND	0.001%	99.382%
8130	ALBANY MOLECULA	0.001%	99.383%
8131	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	HONG KONG AIRCR	0.001%	99.384%
8133	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.385%
8134	WAH LEE INDUSTR	0.001%	99.385%
8135	ASAHI CO LTD	0.001%	99.386%
8136	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.387%
8137	CHINA OVERSEAS	0.001%	99.387%
8138	GROUPE CRIT	0.001%	99.388%
8139	HILONG HOLDING	0.001%	99.389%
8140	GIANPLUS TECHN	0.001%	99.389%
8141	TUBACEX SA	0.001%	99.390%
8142	ACTIA GROUP	0.001%	99.390%
8143	HANSOL CHEMICAL	0.001%	99.391%
8144	CITY TELECOM (H	0.001%	99.392%
8145	KOPIN CORP COMMON STOCK USD.01	0.001%	99.392%
8146	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.393%
8147	VP BANK AG	0.001%	99.394%
8148	LAND & HOUSE PU	0.001%	99.394%
8149	WIRECARD AG	0.001%	99.395%
8150	OILES CORPORATI	0.001%	99.395%
8151	SUNONWEALTH ELE	0.001%	99.396%
8152	MITSUBISHI PAPE	0.001%	99.397%
8153	NIPPON PILLAR P	0.001%	99.397%
8154	BR PROPERTIES S	0.001%	99.398%
8155	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.399%
8156	MORITO CO	0.001%	99.399%
8157	NITTOKU ENG CO	0.001%	99.400%
8158	KEPCO PLANT SER	0.001%	99.400%
8159	OKINAWA CELLULA	0.001%	99.401%
8160	GOCOMPARE.COM G	0.001%	99.402%
8161	KYOKUTO SECURIT	0.001%	99.402%
8162	TRUE NORTH COMM	0.001%	99.403%
8163	FERRARI NV	0.001%	99.404%
8164	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.404%
8165	INTL GAME SYSTE	0.001%	99.405%
8166	MEISEI INDUSTRI	0.001%	99.405%
8167	LEALEA ENTERPRI	0.001%	99.406%
8168	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.407%
8169	DECEUNINCK	0.001%	99.407%
8170	SCHAEFFLER AG P	0.001%	99.408%
8171	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.409%
8172	AUBAY	0.001%	99.409%
8173	AIXTRON SE	0.001%	99.410%
8174	PAYPOINT	0.001%	99.410%
8175	SUNPLUS TECHNOL	0.001%	99.411%
8176	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.412%
8177	NAUTILUS MINERA	0.001%	99.412%
8178	TAIHO KOGYO	0.001%	99.413%
8179	NORTHWEST PIPE	0.001%	99.413%
8180	SENEX ENERGY LT	0.001%	99.414%
8181	KAROON GAS AUST	0.001%	99.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	KANTO TSUKUBA B	0.001%	99.415%
8183	BASTIDE LE CONF	0.001%	99.416%
8184	CHUETSU PULP&PA	0.001%	99.417%
8185	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.417%
8186	TIANJIN DEVMT H	0.001%	99.418%
8187	CENIT AG SYSTEM	0.001%	99.418%
8188	K&O ENERGY GROU	0.001%	99.419%
8189	RIKEN KEIKI CO	0.001%	99.420%
8190	UNIVERSAL CEMEN	0.001%	99.420%
8191	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.421%
8192	CONCORD NEW ENE	0.001%	99.421%
8193	SCHIBSTED ASA	0.001%	99.422%
8194	TAIWAN LAND DEV	0.001%	99.423%
8195	MEIKO NETWORK J	0.001%	99.423%
8196	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.424%
8197	INV LA CONSTRUC	0.001%	99.425%
8198	DAOU DATA CORP	0.001%	99.425%
8199	LAOX CO	0.001%	99.426%
8200	METALLURGICAL C	0.001%	99.426%
8201	DAIKOKU DENKI C	0.001%	99.427%
8202	MARVELOUS AQL I	0.001%	99.428%
8203	ICHINEN CO LTD	0.001%	99.428%
8204	FUJI PHARM CO L	0.001%	99.429%
8205	CASETEK HOLDING	0.001%	99.429%
8206	E.I.D.-PARRY(IN	0.001%	99.430%
8207	MERITZ FINANCIA	0.001%	99.431%
8208	SANEI ARCHITECT	0.001%	99.431%
8209	YAKUODO CO LTD	0.001%	99.432%
8210	YOMIURI LAND CO	0.001%	99.432%
8211	RORZE CORP	0.001%	99.433%
8212	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.434%
8213	WASION METERS G	0.001%	99.434%
8214	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.435%
8215	JIMOTO HLDGS IN	0.001%	99.435%
8216	EDREAMS ODIGEO	0.001%	99.436%
8217	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.437%
8218	AGABANG&COMPANY	0.001%	99.437%
8219	SOCO INTERNATIO	0.001%	99.438%
8220	OHSO FOOD SERV	0.001%	99.438%
8221	NIIT TECHNOLOGI	0.001%	99.439%
8222	ASAHI ORGANIC C	0.001%	99.440%
8223	MATSUDA SANGYO	0.001%	99.440%
8224	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.441%
8225	AJ RENT CAR	0.001%	99.441%
8226	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.442%
8227	CABCHARGE AUSTR	0.001%	99.443%
8228	OSJB HOLDINGS C	0.001%	99.443%
8229	TOKYO ROPE MFG	0.001%	99.444%
8230	GUOLIAN SECURIT	0.001%	99.444%
8231	CHIBA KOGYO BAN	0.001%	99.445%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	ASIA PACIFIC TE	0.001%	99.446%
8233	ASANUMA CORP	0.001%	99.446%
8234	SHENGJING BANK	0.001%	99.447%
8235	SHIPPING CP IND	0.001%	99.447%
8236	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.448%
8237	TAKACHIHO ELECT	0.001%	99.449%
8238	ASTRO JAPAN PR	0.001%	99.449%
8239	JANOME SEWING M	0.001%	99.450%
8240	HOLTEK SEMICOND	0.001%	99.450%
8241	NAGATANIEN CO L	0.001%	99.451%
8242	UCHIDA YOKO CO	0.001%	99.452%
8243	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.452%
8244	YAHAGI CONST CO	0.001%	99.453%
8245	BRACK CAPITAL P	0.001%	99.453%
8246	SHINKO SHOJI CO	0.001%	99.454%
8247	KEIYO CO	0.001%	99.455%
8248	FRASERS CENTREP	0.001%	99.455%
8249	MARUWA UNYU	0.001%	99.456%
8250	GLOBAL POWER SY	0.001%	99.456%
8251	TOMOKU CO	0.001%	99.457%
8252	JAPAN PILE CORP	0.001%	99.457%
8253	BOLSA DE VALOR	0.001%	99.458%
8254	IWASAKI ELECTRI	0.001%	99.459%
8255	LITE-ON SEMICON	0.001%	99.459%
8256	FUSION PARTNERS	0.001%	99.460%
8257	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.460%
8258	O LUXE HOLDINGS	0.001%	99.461%
8259	HIGASHI NIHON H	0.001%	99.462%
8260	F-SECURE OYJ	0.001%	99.462%
8261	CARDINAL ENERGY	0.001%	99.463%
8262	SOLOCAL GROUP	0.001%	99.463%
8263	FURUSATO INDUST	0.001%	99.464%
8264	RYODEN TRADING	0.001%	99.465%
8265	TAIWAN SOGO SHI	0.001%	99.465%
8266	SILICONWARE PRE	0.001%	99.466%
8267	DELTA PROPERTY	0.001%	99.466%
8268	REGIS HEALTHCAR	0.001%	99.467%
8269	CREATE RESTAURA	0.001%	99.468%
8270	CMIC HOLDINGS C	0.001%	99.468%
8271	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.469%
8272	CARDNO LIMITED	0.001%	99.469%
8273	HANA MICROELECT	0.001%	99.470%
8274	CREATE SD HOLDI	0.001%	99.470%
8275	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	99.471%
8276	POYA CO LTD	0.001%	99.472%
8277	YAT SING HOLDIN	0.001%	99.472%
8278	EIKEN CHEMICAL	0.001%	99.473%
8279	L&K ENGINEERING	0.001%	99.473%
8280	HOPEWELL HIGHWA	0.001%	99.474%
8281	STANDARD FOODS	0.001%	99.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	ARENA REIT	0.001%	99.475%
8283	ATLAS FINANCIAL	0.001%	99.476%
8284	INFO SVS INTL	0.001%	99.476%
8285	TAIWAN PCB TECH	0.001%	99.477%
8286	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.477%
8287	ALEXANDER FORBE	0.001%	99.478%
8288	CHINA SILVER GR	0.001%	99.479%
8289	SHIBAURA ELECTR	0.001%	99.479%
8290	SOUNDWILL HOLDI	0.001%	99.480%
8291	CARLO CAVAZZI H	0.001%	99.480%
8292	NOHMI BOSAI	0.001%	99.481%
8293	NYRSTAR NV	0.001%	99.482%
8294	IMDEX LTD	0.001%	99.482%
8295	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.483%
8296	OXFORD INSTRUME	0.001%	99.483%
8297	GUANGSHEN RAILW	0.001%	99.484%
8298	SHINSEGAE FOOD	0.001%	99.484%
8299	CHINA SANJIANG	0.001%	99.485%
8300	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.486%
8301	SALFACORP SA	0.001%	99.486%
8302	HOTEL PROPERTY	0.001%	99.487%
8303	GRUPO AVAL ACCI	0.001%	99.487%
8304	JUST RETIREMENT	0.001%	99.488%
8305	JALUX INC	0.001%	99.488%
8306	OYO CORPORATION	0.001%	99.489%
8307	PHX ENERGY SERV	0.001%	99.490%
8308	METALS X LTD	0.001%	99.490%
8309	S.M. ENTERTAINM	0.001%	99.491%
8310	SOBHA LIMITED	0.001%	99.491%
8311	MITSUUROKO CO L	0.001%	99.492%
8312	FOOSUNG CO LTD	0.001%	99.492%
8313	GET NICE HOLDIN	0.001%	99.493%
8314	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.494%
8315	CONSTRUTORA TEN	0.001%	99.494%
8316	GUANGZHOU AUTOM	0.001%	99.495%
8317	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.495%
8318	NEC CAPITAL SOL	0.001%	99.496%
8319	CHUKYO BANK	0.001%	99.496%
8320	TECHNOPRO HLDGS	0.001%	99.497%
8321	LASALLE LOGIPOR	0.001%	99.498%
8322	ZENG HSING INDL	0.001%	99.498%
8323	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.499%
8324	BASLER AG	0.001%	99.499%
8325	BELLAMY'S AUSTR	0.001%	99.500%
8326	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.500%
8327	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.501%
8328	DELTA-GALIL IND	0.001%	99.502%
8329	BANK HANDLOWY W	0.001%	99.502%
8330	SILICON WORKS	0.001%	99.503%
8331	ALLAHABAD BANK	0.001%	99.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	ADCOCK INGRAM H	0.001%	99.504%
8333	AGUAS ANDINAS S	0.001%	99.504%
8334	ENERGA SA	0.001%	99.505%
8335	HEIJMANS	0.001%	99.506%
8336	NIHON CHOUZAI C	0.001%	99.506%
8337	PAL CO LTD	0.001%	99.507%
8338	WATAMI FOOD SER	0.001%	99.507%
8339	ZHENGZHOU COAL	0.001%	99.508%
8340	PACIFIC HOSPITA	0.001%	99.508%
8341	CEMENTOS ARGOS	0.001%	99.509%
8342	SAES GETTERS	0.001%	99.509%
8343	PRUMO LOGISTICA	0.001%	99.510%
8344	JUNGFRAUBAHN HL	0.001%	99.511%
8345	LIAN BENG GROUP	0.001%	99.511%
8346	ROAD KING INFRA	0.001%	99.512%
8347	BING-GRAE	0.001%	99.512%
8348	TOKYO KEIKI INC	0.001%	99.513%
8349	XINJIANG XINXIN	0.001%	99.513%
8350	CDI CORP COMMON STOCK USD.1	0.001%	99.514%
8351	BATU KAWAN BHD	0.001%	99.515%
8352	TRAVELZOO COMMON STOCK USD.01	0.001%	99.515%
8353	HSIN KUANG STEE	0.001%	99.516%
8354	SHANDONG XINHUA	0.001%	99.516%
8355	DOOSAN ENGINE C	0.001%	99.517%
8356	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.517%
8357	NITTO KOHKI CO	0.001%	99.518%
8358	ALCONIX CORPORA	0.001%	99.518%
8359	CYBERTAN TECHNO	0.001%	99.519%
8360	HISAKA WORKS LT	0.001%	99.520%
8361	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	99.520%
8362	VILLAGE ROADSHO	0.001%	99.521%
8363	VIEWWORKS CO LTD	0.001%	99.521%
8364	TOKYO ENERGY&SY	0.001%	99.522%
8365	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.522%
8366	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.523%
8367	UNITECH PRINTED	0.001%	99.523%
8368	MANDOM CORP	0.001%	99.524%
8369	BANCO SANTANDER CHILE ADR ADR	0.001%	99.525%
8370	HUNG POO CONSTR	0.001%	99.525%
8371	STO AG-PREFERRE	0.001%	99.526%
8372	F&A AQUA HOLDIN	0.001%	99.526%
8373	CHIP ENG SENG C	0.001%	99.527%
8374	KOMATSU SEIREN	0.001%	99.527%
8375	DONG AH TIRE&RU	0.001%	99.528%
8376	KUKDO CHEMICAL	0.001%	99.528%
8377	FORTIS HLTH (IN	0.001%	99.529%
8378	SONGA OFFSHORE	0.001%	99.530%
8379	MESOBLAST LTD	0.001%	99.530%
8380	AIRASIA X BHD	0.001%	99.531%
8381	EAST CAPITAL EX	0.001%	99.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	DELEK AUTOMOTIV	0.001%	99.532%
8383	WOORI BANK SPON ADR ADR	0.001%	99.532%
8384	LIVART CO LTD	0.001%	99.533%
8385	STARTS PROCEED	0.001%	99.533%
8386	TONAMI HOLDINGS	0.001%	99.534%
8387	BERJAYA SPORTS	0.001%	99.535%
8388	AMOT INVESTMENT	0.001%	99.535%
8389	KINGSWAY FINANC	0.001%	99.536%
8390	NATORI CO LTD	0.001%	99.536%
8391	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.537%
8392	SANYO ELEC RAIL	0.001%	99.537%
8393	SHINKONG INSURA	0.001%	99.538%
8394	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.538%
8395	MIMASU SEMICOND	0.001%	99.539%
8396	ALICO INC COMMON STOCK USD1.0	0.001%	99.539%
8397	NITTOC CONST CO	0.001%	99.540%
8398	JIAYUAN INTERNA	0.001%	99.541%
8399	SA SA INTL HLDG	0.001%	99.541%
8400	EUGENE INVS&SEC	0.001%	99.542%
8401	YASUDA WAREHOUS	0.001%	99.542%
8402	MARUZEN SHOWA U	0.001%	99.543%
8403	MATSUI CONST CO	0.001%	99.543%
8404	TOTAL ACCESS CO	0.001%	99.544%
8405	DIOS FASTIGHETE	0.001%	99.544%
8406	CHUNG HWA PULP	0.001%	99.545%
8407	QUESTERRE ENERG	0.001%	99.545%
8408	CYBERDYNE INC	0.001%	99.546%
8409	SERCO GROUP	0.001%	99.547%
8410	TOYO TANSO CO L	0.001%	99.547%
8411	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.548%
8412	GUJARAT MINERAL	0.001%	99.548%
8413	SCHIBSTED ASA	0.001%	99.549%
8414	SANOH INDUSTRIA	0.001%	99.549%
8415	SERVCORP	0.001%	99.550%
8416	JAPAN MEDICAL D	0.001%	99.550%
8417	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.551%
8418	EKORNES ASA	0.001%	99.551%
8419	HAKUTO CO	0.001%	99.552%
8420	CHINA ALL ACCES	0.001%	99.552%
8421	BLACK BOX CORP	0.001%	99.553%
8422	CHU KONG SHIPPI	0.001%	99.554%
8423	REBOSIS PROPERT	0.001%	99.554%
8424	TODA KOGYO CORP	0.001%	99.555%
8425	CURRO HOLDINGS	0.001%	99.555%
8426	LUMENS CO LTD	0.001%	99.556%
8427	MITSUJI + CO LTD SPONS ADR ADR	0.001%	99.556%
8428	LH FINANCIAL GR	0.001%	99.557%
8429	MEDIGENE AG	0.001%	99.557%
8430	CENTRAL CHINA R	0.001%	99.558%
8431	SEKISUI PLASTIC	0.001%	99.558%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	MBK PCL	0.001%	99.559%
8433	ECKERT & ZIEGLE	0.001%	99.559%
8434	RAMELIUS RESOUR	0.001%	99.560%
8435	KANAGAWA CHUO K	0.001%	99.561%
8436	NOKIA CORP ADR	0.001%	99.561%
8437	UNION BANK OF P	0.001%	99.562%
8438	LAMPRELL PLC	0.001%	99.562%
8439	CHIYODA INTEGRE	0.001%	99.563%
8440	PW MEDTECH GROU	0.001%	99.563%
8441	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.564%
8442	PROACT IT GROUP	0.001%	99.564%
8443	H+H INTERNATION	0.001%	99.565%
8444	KYOSAN ELECTRIC	0.001%	99.565%
8445	RADEX-HERAKLITH	0.001%	99.566%
8446	VALUE PARTNERS	0.001%	99.566%
8447	LA DORIA SPA	0.001%	99.567%
8448	TELE COLUMBUS A	0.001%	99.567%
8449	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.568%
8450	GUJARAT FLUOROC	0.001%	99.569%
8451	RAIN INDUSTRIES	0.001%	99.569%
8452	FORMOSAN RUBBER	0.001%	99.570%
8453	ENF TECHNOLOGY	0.001%	99.570%
8454	FEINTOOL INTERN	0.001%	99.571%
8455	FALCK RENEWABLE	0.001%	99.571%
8456	EXEL INDUSTRIES	0.001%	99.572%
8457	COGOBUY GROUP	0.001%	99.572%
8458	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.573%
8459	GUJARAT NARM	0.001%	99.573%
8460	ASKA PHARMACEU	0.001%	99.574%
8461	SARTORIUS STEDI	0.001%	99.574%
8462	HAICHANG HOLDIN	0.001%	99.575%
8463	KANADEN CORP	0.001%	99.575%
8464	NAPHTHA ISRAEL	0.001%	99.576%
8465	ARIAKE JAPAN CO	0.001%	99.576%
8466	BROOKFIELD REAL	0.001%	99.577%
8467	KWANG DONG PHAR	0.001%	99.578%
8468	TA ENTERPRISE B	0.001%	99.578%
8469	UNIDEN CORP	0.001%	99.579%
8470	NHPC LTD	0.001%	99.579%
8471	VIJAYA BANK	0.001%	99.580%
8472	TOKYO ELECTRON	0.001%	99.580%
8473	PLAYMATES TOYS	0.001%	99.581%
8474	ESSITY AKTIEBOL	0.001%	99.581%
8475	YUGANG INTL	0.001%	99.582%
8476	NAN HAI CORPORA	0.001%	99.582%
8477	ON-BRIGHT ELECT	0.001%	99.583%
8478	KNOW IT AB	0.001%	99.583%
8479	IVE GROUP LTD	0.001%	99.584%
8480	KURIMOTO	0.001%	99.584%
8481	SURYA CITRA MED	0.001%	99.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	NIPPON CARBIDE	0.001%	99.585%
8483	EAGLE NICE INTE	0.001%	99.586%
8484	TOYO CORPORATIO	0.001%	99.586%
8485	NIPPON FINE CHE	0.001%	99.587%
8486	RAUBEX GROUP LT	0.001%	99.588%
8487	SWCC SHOWA HOLD	0.001%	99.588%
8488	PC JEWELLER LIM	0.001%	99.589%
8489	FRANCE BED HOLD	0.001%	99.589%
8490	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.590%
8491	NIHON KAGAKU SA	0.001%	99.590%
8492	MILLS ESTRUTURA	0.001%	99.591%
8493	QAF LTD	0.001%	99.591%
8494	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.592%
8495	SCIENTEX BERHAD	0.001%	99.592%
8496	XP POWER LTD	0.001%	99.593%
8497	TOYO SECURITIES	0.001%	99.593%
8498	HUANG HSIANG CO	0.001%	99.594%
8499	ALTISOURCE PORT	0.001%	99.594%
8500	GS RETAIL CO LT	0.001%	99.595%
8501	ICHIKOH INDUSTR	0.001%	99.595%
8502	ABILITY ENTERPR	0.001%	99.596%
8503	IDEC CORPORATIO	0.001%	99.596%
8504	HYFLUX LTD	0.001%	99.597%
8505	HYUNDAI HCN CO	0.001%	99.597%
8506	JW HOLDINGS COR	0.001%	99.598%
8507	DYNAGREEN ENVIR	0.001%	99.598%
8508	BIOTEST AG	0.001%	99.599%
8509	OCTODEC	0.001%	99.599%
8510	MATSUI SECURITI	0.001%	99.600%
8511	SINCERE NAVIGAT	0.001%	99.600%
8512	COPEL PARANA EN	0.001%	99.601%
8513	BUDIMEX	0.001%	99.602%
8514	BANGKOK LIFE AS	0.001%	99.602%
8515	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.603%
8516	ASUNARO AOKI CO	0.001%	99.603%
8517	KNM GROUP BERHA	0.001%	99.604%
8518	SEKONIX CO LTD	0.001%	99.604%
8519	GODO STEEL	0.001%	99.605%
8520	ITC PROPERTIES	0.001%	99.605%
8521	SINKO INDUSTRIE	0.001%	99.606%
8522	TACHIBANA ELETE	0.001%	99.606%
8523	CAPRO CORPN	0.001%	99.607%
8524	TOWER BERSAMA I	0.001%	99.607%
8525	TUNE INS HOLDIN	0.001%	99.608%
8526	DISH TV INDIA L	0.001%	99.608%
8527	KT CORP SP ADR ADR	0.001%	99.609%
8528	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.609%
8529	ENERNOC INC	0.001%	99.610%
8530	GLOBAL&YUASA BA	0.001%	99.610%
8531	LOTUS BAKERIES	0.001%	99.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	GUNNEBO AB	0.001%	99.611%
8533	MEDCO ENERGI IN	0.001%	99.612%
8534	HARBOUR CENTRE	0.001%	99.612%
8535	KROSAKI CORP	0.001%	99.613%
8536	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.613%
8537	NCC GROUP LTD.	0.001%	99.614%
8538	PALIBURG HOLDIN	0.001%	99.614%
8539	COUNTRYWIDE	0.001%	99.615%
8540	MALAYAN CEMENT	0.001%	99.615%
8541	TIANGONG INTERN	0.001%	99.616%
8542	CHUANGS CONS IN	0.001%	99.616%
8543	KISWIRE LTD	0.001%	99.617%
8544	TOHO CO LTD	0.001%	99.617%
8545	PAN INTL INDL	0.001%	99.618%
8546	SABANA SHARIAH	0.001%	99.618%
8547	DORO AB	0.001%	99.619%
8548	SVENSKA HANDELS	0.001%	99.619%
8549	ING BANK SLASKI	0.001%	99.620%
8550	CHIYODA CO	0.000%	99.620%
8551	ARGAN SA	0.000%	99.621%
8552	APPLIED DEVELOP	0.000%	99.621%
8553	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.622%
8554	SHENYIN WANGUO(0.000%	99.622%
8555	SC ASSET CORPOR	0.000%	99.623%
8556	GEK GROUP OF CO	0.000%	99.623%
8557	ITOCHU SHOKUJIN	0.000%	99.624%
8558	PVR LTD	0.000%	99.624%
8559	DEOLEO SA	0.000%	99.625%
8560	ZOGENIX INC COMMON STOCK USD.001	0.000%	99.625%
8561	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.626%
8562	ARES ALLERGY HO	0.000%	99.626%
8563	REIS INC COMMON STOCK USD.01	0.000%	99.627%
8564	TOFAS TURK OTOM	0.000%	99.627%
8565	MAXIS BHD	0.000%	99.628%
8566	TOA DORO KOGYO	0.000%	99.628%
8567	KAWAI MUSICAL I	0.000%	99.629%
8568	TENWOW INTL HLD	0.000%	99.629%
8569	MISAWA HOMES HO	0.000%	99.630%
8570	OPPENHEIMER HLD	0.000%	99.630%
8571	ABG SUNDAL COLL	0.000%	99.631%
8572	AMPER SA	0.000%	99.631%
8573	PAN JIT INTERNA	0.000%	99.632%
8574	ASCENDAS INDIA	0.000%	99.632%
8575	COMMUNISIS PLC	0.000%	99.633%
8576	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.633%
8577	QLIRO GROUP AB	0.000%	99.634%
8578	INAGEYA CO LTD	0.000%	99.634%
8579	KIRKLAND S INC COMMON STOCK	0.000%	99.635%
8580	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.000%	99.635%
8581	TOKYO THEATRES	0.000%	99.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	KENON HLDGS LTD	0.000%	99.636%
8583	CYFROWY POLSAT	0.000%	99.637%
8584	TECK RESOURCES	0.000%	99.637%
8585	SUPALAI PCL-NVD	0.000%	99.638%
8586	OSK HOLDINGS BH	0.000%	99.638%
8587	XIABUXIABU CATE	0.000%	99.639%
8588	MACA LIMITED	0.000%	99.639%
8589	STAR CRUISES LT	0.000%	99.640%
8590	ACBEL POLYTECH	0.000%	99.640%
8591	COLLINS FOOD LT	0.000%	99.640%
8592	DATALOGIC SPA	0.000%	99.641%
8593	LIFETECH SCIENT	0.000%	99.641%
8594	KEIHANSHIN RL	0.000%	99.642%
8595	NZX LTD	0.000%	99.642%
8596	KATO WORKS CO	0.000%	99.643%
8597	AKTIA BANK OYJ	0.000%	99.643%
8598	HUCHEMS FINE CH	0.000%	99.644%
8599	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.644%
8600	SUGIMOTO & CO L	0.000%	99.645%
8601	MUHAK CO LTD	0.000%	99.645%
8602	DENYO CO	0.000%	99.646%
8603	FJ NEXT CO LTD	0.000%	99.646%
8604	UNITED ENERGY G	0.000%	99.647%
8605	ICHIA TECHNOLOG	0.000%	99.647%
8606	CHORI CO LTD	0.000%	99.648%
8607	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.648%
8608	TECHNOVATOR INT	0.000%	99.649%
8609	THYE MING INDUS	0.000%	99.649%
8610	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.650%
8611	S&T DYNAMICS CO	0.000%	99.650%
8612	LPKF LASER & EL	0.000%	99.651%
8613	EMPRESAS LA POL	0.000%	99.651%
8614	BEST PACIFIC IN	0.000%	99.652%
8615	ICOM INCORPORAT	0.000%	99.652%
8616	BIMB HLDGS BERH	0.000%	99.653%
8617	NAKAMURAYA CO L	0.000%	99.653%
8618	NISSUI PHARM CO	0.000%	99.653%
8619	KITANO CONST CO	0.000%	99.654%
8620	EHEALTH INC COMMON STOCK USD.001	0.000%	99.654%
8621	WESTGOLD RESOUR	0.000%	99.655%
8622	URTHECAST CORP	0.000%	99.655%
8623	F@N COMMUNICATI	0.000%	99.656%
8624	SINOSOFT TECHNO	0.000%	99.656%
8625	PRONEXUS INC	0.000%	99.657%
8626	CSE GLOBAL LIMI	0.000%	99.657%
8627	GRAND KOREA LEI	0.000%	99.658%
8628	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.658%
8629	MUCKLOW(A&J) GR	0.000%	99.659%
8630	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.659%
8631	HONEYS CO LTD	0.000%	99.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	TPV TECHNOLOGY	0.000%	99.660%
8633	NISSHIN FUDOSAN	0.000%	99.661%
8634	SWEDISH ORPHAN	0.000%	99.661%
8635	TREVI FINANZIAR	0.000%	99.662%
8636	ABOITIZ POWER C	0.000%	99.662%
8637	CRAWFORD & CO	0.000%	99.662%
8638	TUAN SING HLDGS	0.000%	99.663%
8639	ROMANDE ENERGIE	0.000%	99.663%
8640	HILTON FOOD GRO	0.000%	99.664%
8641	BOYAA INTERACTI	0.000%	99.664%
8642	KAWASAN INDS JA	0.000%	99.665%
8643	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.665%
8644	HI-P INTERNATIO	0.000%	99.666%
8645	GRUH FINANCE	0.000%	99.666%
8646	BEGA CHEESE LTD	0.000%	99.667%
8647	LEIFHEIT AG	0.000%	99.667%
8648	PNE WIND AG	0.000%	99.668%
8649	CONNECT GROUP	0.000%	99.668%
8650	FLEURY MICHON	0.000%	99.669%
8651	CENTROTEC SUSTA	0.000%	99.669%
8652	FARMSCO	0.000%	99.670%
8653	PRIMO WATER CORP COMMON STOCK	0.000%	99.670%
8654	ANHUI EXPRESSWA	0.000%	99.670%
8655	KOATSU GAS KOGY	0.000%	99.671%
8656	COMBA TELECOM S	0.000%	99.671%
8657	QINHUANGDAO POR	0.000%	99.672%
8658	LUNDIN GOLD INC	0.000%	99.672%
8659	VETOQUINOL SA	0.000%	99.673%
8660	FUJI KIKO CO LT	0.000%	99.673%
8661	ARTNATURE INC	0.000%	99.674%
8662	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.674%
8663	POSCO ICT CO LT	0.000%	99.675%
8664	C UYEMURA & CO	0.000%	99.675%
8665	CHIPMOS TECHNOL	0.000%	99.676%
8666	PRECIOUS SHIPPI	0.000%	99.676%
8667	TECNISA SA	0.000%	99.677%
8668	ZHONG AN REAL E	0.000%	99.677%
8669	JAPAN MATERIAL	0.000%	99.677%
8670	FORUS S.A.	0.000%	99.678%
8671	MONOGATARI CORP	0.000%	99.678%
8672	U-SHIN	0.000%	99.679%
8673	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.679%
8674	WESTAR ENERGY I	0.000%	99.680%
8675	HANNSTAR BOARD	0.000%	99.680%
8676	OCEAN-LAND GROU	0.000%	99.681%
8677	KYOKUYO CO LTD	0.000%	99.681%
8678	TMAC RESOURCES	0.000%	99.682%
8679	NS SHOPPING CO	0.000%	99.682%
8680	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.683%
8681	YOMEISHU SEIZO	0.000%	99.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	PFIZER LTD	0.000%	99.683%
8683	NICOX	0.000%	99.684%
8684	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.684%
8685	WUS PRINTD CIRC	0.000%	99.685%
8686	KOREA ELEC TERM	0.000%	99.685%
8687	SHINYOUNG SECS	0.000%	99.686%
8688	NL INDUSTRIES	0.000%	99.686%
8689	CIE FINANCIER T	0.000%	99.687%
8690	TAKAOKA TOKO HL	0.000%	99.687%
8691	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.688%
8692	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.688%
8693	RESTAURANT BRAN	0.000%	99.688%
8694	DISTELL GROUP L	0.000%	99.689%
8695	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.689%
8696	CARLSBERG BREWE	0.000%	99.690%
8697	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.690%
8698	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.691%
8699	ENERGY FUELS INC COMMON STOCK	0.000%	99.691%
8700	TAIKO BANK	0.000%	99.692%
8701	SINTEX INDUSTRI	0.000%	99.692%
8702	CLS HOLDINGS PL	0.000%	99.693%
8703	PCM INC COMMON STOCK USD.001	0.000%	99.693%
8704	AKER AMERICAN S	0.000%	99.693%
8705	ATRIA GROUP PLC	0.000%	99.694%
8706	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.694%
8707	PRICER AB	0.000%	99.695%
8708	NIPPON YAKIN KO	0.000%	99.695%
8709	SANY HEAVY EQUI	0.000%	99.696%
8710	SANYO SHOKAI	0.000%	99.696%
8711	LATTICE SEMICON	0.000%	99.697%
8712	mitsui home co	0.000%	99.697%
8713	LOTTE NON-LIFE	0.000%	99.698%
8714	BLUE DART EXPRE	0.000%	99.698%
8715	AOC HOLDINGS IN	0.000%	99.698%
8716	AIZAWA SECURITI	0.000%	99.699%
8717	mitsui matsushi	0.000%	99.699%
8718	UEM SUNRISE BHD	0.000%	99.700%
8719	BIGBEN INTERACT	0.000%	99.700%
8720	BAOYE GROUP CO	0.000%	99.701%
8721	GILLETTE INDIA	0.000%	99.701%
8722	HYUNDAI CONSTRU	0.000%	99.702%
8723	TICON INDUSTRIA	0.000%	99.702%
8724	FARADAY TECHNOL	0.000%	99.702%
8725	MICROBIO CO LTD	0.000%	99.703%
8726	CLEANUP CORP	0.000%	99.703%
8727	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.704%
8728	KITAGAWA IRON W	0.000%	99.704%
8729	NIHON TOKUSHU T	0.000%	99.705%
8730	TAMBURI INVESTM	0.000%	99.705%
8731	I-NET CORP	0.000%	99.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	SHIN NIPPON AIR	0.000%	99.706%
8733	ALMA MEDIA CORP	0.000%	99.706%
8734	TOYO RADIATOR C	0.000%	99.707%
8735	SHOEI FOODS COR	0.000%	99.707%
8736	CENTURY CITY IN	0.000%	99.708%
8737	SCHAFFNER HOLDI	0.000%	99.708%
8738	ASALEO CARE LTD	0.000%	99.709%
8739	KITO CORP	0.000%	99.709%
8740	HONG FOK CORP	0.000%	99.710%
8741	GENKY STORES IN	0.000%	99.710%
8742	GRAND BAOXIN AU	0.000%	99.710%
8743	KOBE BUSSAN CO	0.000%	99.711%
8744	TYMAN PLC	0.000%	99.711%
8745	TOA OIL CO LTD	0.000%	99.712%
8746	VICTORY CITY IN	0.000%	99.712%
8747	CONVOY FINANCA	0.000%	99.713%
8748	ICHIYOSHI SECS	0.000%	99.713%
8749	SIRTEC INTERNAT	0.000%	99.714%
8750	AUST WORLDWIDE	0.000%	99.714%
8751	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.714%
8752	DAEWOONG CO LTD	0.000%	99.715%
8753	YORK WATER CO COMMON STOCK	0.000%	99.715%
8754	HANMI PHARM CO	0.000%	99.716%
8755	SPACE CO LTD	0.000%	99.716%
8756	GUN EI CHEM IND	0.000%	99.717%
8757	FURUNO ELECTRIC	0.000%	99.717%
8758	COOKPAD INC	0.000%	99.717%
8759	ABC ARBITRAGE	0.000%	99.718%
8760	CHAMPION TECHNO	0.000%	99.718%
8761	HANKUK CARBON C	0.000%	99.719%
8762	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.719%
8763	OSAKA ORGANIC C	0.000%	99.720%
8764	NETMIND FINANCI	0.000%	99.720%
8765	ENTRA ASA	0.000%	99.720%
8766	CAL-COMP ELECTR	0.000%	99.721%
8767	VA TECH WABAG L	0.000%	99.721%
8768	ORGANO	0.000%	99.722%
8769	STAMFORD LAND	0.000%	99.722%
8770	SHINWA KAIUN	0.000%	99.723%
8771	CNA GR PHAR	0.000%	99.723%
8772	YOULCHON CHEMIC	0.000%	99.723%
8773	ANEST IWATA COR	0.000%	99.724%
8774	SK SECURITIES C	0.000%	99.724%
8775	ELDERS LTD	0.000%	99.725%
8776	AVANCE GAS HOLD	0.000%	99.725%
8777	AMADEUS FIRE AG	0.000%	99.726%
8778	DAIKOKUTENBUSSA	0.000%	99.726%
8779	IMAX CHINA HOLD	0.000%	99.726%
8780	HNA HLDGS GP CO	0.000%	99.727%
8781	CARE PROPERTY I	0.000%	99.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	POCKET CARD CO	0.000%	99.728%
8783	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.728%
8784	WELLING HOLD LT	0.000%	99.729%
8785	NOEVIR HOLDINGS	0.000%	99.729%
8786	MALAYAN FLOUR M	0.000%	99.729%
8787	SAMART CORP PCL	0.000%	99.730%
8788	TELEFONICA CZEC	0.000%	99.730%
8789	CANVEST ENVIRON	0.000%	99.731%
8790	FUJITA KANKO IN	0.000%	99.731%
8791	TOSHO PRINTING	0.000%	99.732%
8792	SICHUAN EXPRESS	0.000%	99.732%
8793	GRUPO LALA SAB	0.000%	99.732%
8794	LE BELIER	0.000%	99.733%
8795	NICHIRIN CO LTD	0.000%	99.733%
8796	NIHON ESLEAD CO	0.000%	99.734%
8797	ODELIC CO LTD	0.000%	99.734%
8798	TRIVENI ENGINEE	0.000%	99.735%
8799	MAEZAWA KASEI I	0.000%	99.735%
8800	HADERA PAPER LT	0.000%	99.735%
8801	TOYO KOHAN CO	0.000%	99.736%
8802	DEUTSCHE BANK M	0.000%	99.736%
8803	SAJO INDUSTRIES	0.000%	99.737%
8804	ISENTIA GROUP L	0.000%	99.737%
8805	FIRST TRACTOR C	0.000%	99.738%
8806	REPCO HOME FINA	0.000%	99.738%
8807	EMPEROR WATCH A	0.000%	99.738%
8808	GUJARAT PIPAVAV	0.000%	99.739%
8809	JAPAN BUSINESS	0.000%	99.739%
8810	RIGHT-ON CO	0.000%	99.740%
8811	MAXVALU TOKAI C	0.000%	99.740%
8812	TAKEEI CORPORAT	0.000%	99.740%
8813	SEA HOLDINGS LT	0.000%	99.741%
8814	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.741%
8815	ATOM CORPORATIO	0.000%	99.742%
8816	EMPERIA HOLDING	0.000%	99.742%
8817	RINGER HUT CO L	0.000%	99.743%
8818	CELLNEX TELECOM	0.000%	99.743%
8819	PLAZZA AG REG A	0.000%	99.743%
8820	LUMAX INTERNATI	0.000%	99.744%
8821	RHYTHM WATCH CO	0.000%	99.744%
8822	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.745%
8823	CNQC INTERNATIO	0.000%	99.745%
8824	ZUIKO CORP	0.000%	99.745%
8825	BOURBON SA	0.000%	99.746%
8826	FANCL CORP	0.000%	99.746%
8827	SPRING REAL EST	0.000%	99.747%
8828	INBODY CO LTD	0.000%	99.747%
8829	CIMSA	0.000%	99.748%
8830	GREAT PANTHER S	0.000%	99.748%
8831	UNION BANK OF I	0.000%	99.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	HEXAGON COMPOSI	0.000%	99.749%
8833	MIRAE ASSET LIF	0.000%	99.749%
8834	JHSF PARTICIPAC	0.000%	99.750%
8835	YUME INC COMMON STOCK USD.001	0.000%	99.750%
8836	CHENNAI PETROLE	0.000%	99.750%
8837	IL&FS TRANSPORT	0.000%	99.751%
8838	CLEAR CHANNEL O	0.000%	99.751%
8839	SHINAGAWA FUEL	0.000%	99.752%
8840	HARDINGE INC	0.000%	99.752%
8841	MATSUYA CO (TOK	0.000%	99.752%
8842	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.753%
8843	JAGRAN PRAKASHA	0.000%	99.753%
8844	MIKUNI CORP	0.000%	99.754%
8845	KINKI NIPPON TO	0.000%	99.754%
8846	BANGKOK BANK	0.000%	99.755%
8847	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.755%
8848	KAS BANK	0.000%	99.755%
8849	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.756%
8850	BAYSIDE LAND CO	0.000%	99.756%
8851	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.757%
8852	CENTRAL SEC PAT	0.000%	99.757%
8853	NIPPON CONCRETE	0.000%	99.757%
8854	CLEAR MEDIA	0.000%	99.758%
8855	HYUNDAI ELECTRI	0.000%	99.758%
8856	NAMYANG DAIRY P	0.000%	99.759%
8857	HOOSIERS HOLDIN	0.000%	99.759%
8858	DAE-IL CORP	0.000%	99.759%
8859	MOBILEZONE HOLD	0.000%	99.760%
8860	TORISHIMA PUMP	0.000%	99.760%
8861	NITTO SEIKO CO	0.000%	99.761%
8862	P S CORPORATION	0.000%	99.761%
8863	KRS CORPORATION	0.000%	99.761%
8864	DOTTIKON ES HOL	0.000%	99.762%
8865	COLOUR LIFE SER	0.000%	99.762%
8866	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.763%
8867	WARSAW STOCK EX	0.000%	99.763%
8868	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.763%
8869	IJT TECHNOLOGY	0.000%	99.764%
8870	MITANI SEKISAN	0.000%	99.764%
8871	YTL POWER INTL	0.000%	99.765%
8872	MONASH IVF GRP	0.000%	99.765%
8873	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.765%
8874	BONHEUR ASA	0.000%	99.766%
8875	CHINA METAL INT	0.000%	99.766%
8876	TOKYO RAKUTENCH	0.000%	99.767%
8877	WERELDHAVE BELG	0.000%	99.767%
8878	RIKEN TECHNOS C	0.000%	99.767%
8879	BANCO BTG PACTU	0.000%	99.768%
8880	FLOW TRADERS	0.000%	99.768%
8881	S&T AG	0.000%	99.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	DO & CO AG	0.000%	99.769%
8883	SHANGHAI FUDAN-	0.000%	99.769%
8884	ATTACQ LTD	0.000%	99.770%
8885	GRUPO NUTRESA S	0.000%	99.770%
8886	YUSHIRO CHEMICA	0.000%	99.771%
8887	HO TUNG CHEMICA	0.000%	99.771%
8888	UCO BANK	0.000%	99.771%
8889	CEGEDIM	0.000%	99.772%
8890	AUSTBROKERS HLD	0.000%	99.772%
8891	STP & I PCL-FOR	0.000%	99.773%
8892	CHINA STRATEGIC	0.000%	99.773%
8893	ALINCO INC	0.000%	99.773%
8894	NZ REFINING CO	0.000%	99.774%
8895	SAMPO CORP	0.000%	99.774%
8896	MICROPORT SCIEN	0.000%	99.775%
8897	NICHIBAN CO	0.000%	99.775%
8898	AEON CO. (M) BH	0.000%	99.775%
8899	SAWADA HOLDINGS	0.000%	99.776%
8900	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.776%
8901	GOOD-YEAR	0.000%	99.777%
8902	ECLERX SERVICES	0.000%	99.777%
8903	HIROSE ELECTRIC	0.000%	99.777%
8904	PYEONG HWA AUTO	0.000%	99.778%
8905	PARROT	0.000%	99.778%
8906	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.779%
8907	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.779%
8908	ELBIT SYSTEMS L	0.000%	99.779%
8909	LIFESTYLE CHINA	0.000%	99.780%
8910	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.780%
8911	BOUSTEAD SINGAP	0.000%	99.781%
8912	YOUNG POONG COR	0.000%	99.781%
8913	TAKIRON CO	0.000%	99.781%
8914	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.782%
8915	TOP FRONTIER IN	0.000%	99.782%
8916	GUANGZHOU PHARM	0.000%	99.782%
8917	MOTHERCARE	0.000%	99.783%
8918	NRW HOLDINGS LT	0.000%	99.783%
8919	MAXIM POWER COR	0.000%	99.784%
8920	BUMRUNGRAD HOPT	0.000%	99.784%
8921	MAEZAWA KYUSO I	0.000%	99.784%
8922	KERRY TJ LOGIST	0.000%	99.785%
8923	ZIG SHENG INDL	0.000%	99.785%
8924	VAN LANSCHOT NV	0.000%	99.786%
8925	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.786%
8926	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.786%
8927	MANZ AUTOMATION	0.000%	99.787%
8928	THORN GROUP LTD	0.000%	99.787%
8929	BANK OF KAOHSIU	0.000%	99.787%
8930	GRUPO CEMENTOS	0.000%	99.788%
8931	HC INTERNATIONA	0.000%	99.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	COSEL CO	0.000%	99.789%
8933	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.789%
8934	SUMMIT R/EST HL	0.000%	99.789%
8935	ROSENBAUER INTE	0.000%	99.790%
8936	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.790%
8937	HIRAKAWA HEWTEC	0.000%	99.791%
8938	PUBLIC FINANCIA	0.000%	99.791%
8939	TIPTREE INC COMMON STOCK USD.001	0.000%	99.791%
8940	SBS MEDIA HOLDI	0.000%	99.792%
8941	EM-TECH CO LTD	0.000%	99.792%
8942	ELECTRA CONSUME	0.000%	99.792%
8943	ASX LTD	0.000%	99.793%
8944	EIDAI CO.LTD.	0.000%	99.793%
8945	SAFEWAY INC	0.000%	99.794%
8946	EGUARANTEE INC.	0.000%	99.794%
8947	ORBITE TECHNOLO	0.000%	99.794%
8948	DIC ASSET AG	0.000%	99.795%
8949	ELAN MICROELECT	0.000%	99.795%
8950	ENDO LIGHTING C	0.000%	99.796%
8951	FOURLIS S.A.	0.000%	99.796%
8952	HANJIN HEAVY IN	0.000%	99.796%
8953	LAGERCRANTZ GRO	0.000%	99.797%
8954	SAC'S BAR HOLDI	0.000%	99.797%
8955	MAHLE METAL LEV	0.000%	99.797%
8956	QUANTA STORAGE	0.000%	99.798%
8957	DHIPAYA INSURAN	0.000%	99.798%
8958	SPEEDCAST INTL	0.000%	99.799%
8959	KYUNGBANG LTD	0.000%	99.799%
8960	SENSHUKAI CO	0.000%	99.799%
8961	SAMSUNG ENGINEE	0.000%	99.800%
8962	KEE TAI PROPERT	0.000%	99.800%
8963	SECHE ENVIRONNE	0.000%	99.800%
8964	DONGWONIndustr	0.000%	99.801%
8965	KSB AG	0.000%	99.801%
8966	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.802%
8967	AIRPORT FACILIT	0.000%	99.802%
8968	ORBIS	0.000%	99.802%
8969	RM PLC	0.000%	99.803%
8970	NICK SCALI LTD	0.000%	99.803%
8971	ROCKY BRANDS INC COMMON STOCK	0.000%	99.803%
8972	WONDERFUL SKY F	0.000%	99.804%
8973	OSTASIATISKE KO	0.000%	99.804%
8974	JMS CO	0.000%	99.805%
8975	FUJIKURA KASEI	0.000%	99.805%
8976	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.805%
8977	NIPPON DENWA SH	0.000%	99.806%
8978	NIPPON KANZAI C	0.000%	99.806%
8979	VIEL ET COMPAGN	0.000%	99.806%
8980	KOZA ALTIN ISLE	0.000%	99.807%
8981	TSUTSUMI JEWELR	0.000%	99.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	OP FINANCIAL IN	0.000%	99.808%
8983	JAPAN TRANCITY	0.000%	99.808%
8984	REALIA BUSINESS	0.000%	99.808%
8985	TOM TAILOR HOLD	0.000%	99.809%
8986	WEST HOLDINGS C	0.000%	99.809%
8987	ALBARAKA TURK K	0.000%	99.809%
8988	SIOEN INDUSTRIE	0.000%	99.810%
8989	HOUSTON WIRE &	0.000%	99.810%
8990	EVERGREEN INTL	0.000%	99.810%
8991	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.811%
8992	AVIANCA HOLDING	0.000%	99.811%
8993	AMVIG HOLDINGS	0.000%	99.812%
8994	SYNDICATE BANK	0.000%	99.812%
8995	HUDACO INDUSTRI	0.000%	99.812%
8996	INDOFOOD AGRI R	0.000%	99.813%
8997	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.813%
8998	KSL HLDGS BERHA	0.000%	99.813%
8999	KOMATSU WALL IN	0.000%	99.814%
9000	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.814%
9001	ELECTRICITY GEN	0.000%	99.815%
9002	TEST RESEARCH I	0.000%	99.815%
9003	VARITRONIX INTL	0.000%	99.815%
9004	BANK BUKOPIN PT	0.000%	99.816%
9005	THAIKOM PUBLIC	0.000%	99.816%
9006	CIRCASSIA PHARM	0.000%	99.816%
9007	HARBIN BANK CO	0.000%	99.817%
9008	ACNB CORP COMMON STOCK USD2.5	0.000%	99.817%
9009	FUJI CORP LTD/O	0.000%	99.817%
9010	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.818%
9011	EQT HOLDINGS LT	0.000%	99.818%
9012	ENKA INSAAT VE	0.000%	99.819%
9013	NISHIKAWA RUBBE	0.000%	99.819%
9014	DAEJAN HOLDINGS	0.000%	99.819%
9015	DALIAN PORT (PD	0.000%	99.820%
9016	IWATSUKA CONFEC	0.000%	99.820%
9017	DAESANG HOLDING	0.000%	99.820%
9018	ASCENCIO	0.000%	99.821%
9019	DIRECT INSURANC	0.000%	99.821%
9020	ALPS LOGISTICS	0.000%	99.821%
9021	TAIWAN FU HSING	0.000%	99.822%
9022	NIHON DEMPA KOG	0.000%	99.822%
9023	JAPFA LTD	0.000%	99.823%
9024	13 HOLDINGS LTD	0.000%	99.823%
9025	INDOSAT TBK PT	0.000%	99.823%
9026	HUMAX CO LTD	0.000%	99.824%
9027	AP EAGERS LTD	0.000%	99.824%
9028	MARUBUN CORP	0.000%	99.824%
9029	COSLIGHT TECH I	0.000%	99.825%
9030	FOLLI FOLLIE GP	0.000%	99.825%
9031	CHINA ORIENTAL	0.000%	99.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ALVIVA HOLDINGS	0.000%	99.826%
9033	IC COMPANYYS	0.000%	99.826%
9034	MAMEZOU	0.000%	99.826%
9035	ADANI TRANSMISS	0.000%	99.827%
9036	BOER POWER HOLD	0.000%	99.827%
9037	AMATA CORP PUBL	0.000%	99.828%
9038	SHIBUSAWA W'HOU	0.000%	99.828%
9039	BAY ENERGY LTD	0.000%	99.828%
9040	EVEREST TEXTILE	0.000%	99.829%
9041	GROUP LEASE PUB	0.000%	99.829%
9042	OLVI	0.000%	99.829%
9043	CENTRAL AUTO	0.000%	99.830%
9044	EMPRESA DE ENER	0.000%	99.830%
9045	TIVOLI A/S	0.000%	99.830%
9046	SPRINGLAND INTE	0.000%	99.831%
9047	INDS BACHOCO SA	0.000%	99.831%
9048	CK POWER PCL	0.000%	99.831%
9049	SOC BAINS DE ME	0.000%	99.832%
9050	SEPTENI CO LTD	0.000%	99.832%
9051	SHINAGAWA REFRA	0.000%	99.832%
9052	TNPL	0.000%	99.833%
9053	DEUTSCHE PFANDB	0.000%	99.833%
9054	MANI INC	0.000%	99.834%
9055	MORY INDUSTRIES	0.000%	99.834%
9056	AINSWORTH GAME	0.000%	99.834%
9057	KLCC PROPERTY H	0.000%	99.835%
9058	LOW & BONAR PLC	0.000%	99.835%
9059	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.835%
9060	LIPPO CHINA RES	0.000%	99.836%
9061	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.836%
9062	GODFREY PHILLIP	0.000%	99.836%
9063	D&L INDUSTRIES	0.000%	99.837%
9064	TONG-TAI MACHIN	0.000%	99.837%
9065	BMTC GROUP INC	0.000%	99.837%
9066	CJ HELLOVISION	0.000%	99.838%
9067	ACCURAY INC COMMON STOCK USD.001	0.000%	99.838%
9068	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.838%
9069	TAUNG GOLD INTE	0.000%	99.839%
9070	CHUO SPRING CO	0.000%	99.839%
9071	NIPPON CHEMIPHA	0.000%	99.839%
9072	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.840%
9073	PINE CLIFF ENER	0.000%	99.840%
9074	SHANGHAI PRIME	0.000%	99.840%
9075	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.841%
9076	MARS ENGINEERIN	0.000%	99.841%
9077	BORUSAN BORU	0.000%	99.842%
9078	VANTAGE INTERNA	0.000%	99.842%
9079	SAM KWANG GLASS	0.000%	99.842%
9080	SPROTT RESOURCE	0.000%	99.843%
9081	NOMURA CO LTD	0.000%	99.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	MITO SECURITIES	0.000%	99.843%
9083	BERLI JUCKER CO	0.000%	99.844%
9084	FIELDS CORP	0.000%	99.844%
9085	BANQUE CANTONAL	0.000%	99.844%
9086	CIVEO CORP	0.000%	99.845%
9087	ALI CORP	0.000%	99.845%
9088	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.845%
9089	SIEMENS INDIA L	0.000%	99.846%
9090	DUSTIN GROUP AB	0.000%	99.846%
9091	ENERGIEDIENST H	0.000%	99.846%
9092	ODFJELL DRILLIN	0.000%	99.847%
9093	COLABOR GROUP I	0.000%	99.847%
9094	FAR EAST ORCH	0.000%	99.847%
9095	VIRGIN AUSTRALI	0.000%	99.848%
9096	HIRAMATSU INC	0.000%	99.848%
9097	BK OF GREECE	0.000%	99.848%
9098	LAURENT-PERRIER	0.000%	99.849%
9099	TRANSCOM WORLDW	0.000%	99.849%
9100	SARKUYSAN ELEKT	0.000%	99.849%
9101	NET INSIGHT	0.000%	99.850%
9102	NCI INC A COMMON STOCK USD.019	0.000%	99.850%
9103	TOEI ANIMATION	0.000%	99.850%
9104	NORWEGIAN FINAN	0.000%	99.851%
9105	INUI GLOBAL LOG	0.000%	99.851%
9106	KH VATEC	0.000%	99.851%
9107	EL.EN. SPA	0.000%	99.852%
9108	ELECNOR SA	0.000%	99.852%
9109	INFORMATION SVC	0.000%	99.852%
9110	ORION CORP	0.000%	99.853%
9111	MAX INDIA LTD/N	0.000%	99.853%
9112	CHINA LNG GROUP	0.000%	99.853%
9113	ISTYLE INC	0.000%	99.854%
9114	CYIENT LIMITED	0.000%	99.854%
9115	VAN DE VELDE	0.000%	99.854%
9116	VECTOR	0.000%	99.855%
9117	RASA INDUSTRIES	0.000%	99.855%
9118	ACOM CO	0.000%	99.855%
9119	ISU CHEMICAL	0.000%	99.856%
9120	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.856%
9121	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.856%
9122	YOKOWO CO LTD	0.000%	99.857%
9123	CAYMAN ENGLE Y I	0.000%	99.857%
9124	SRV GROUP OYJ	0.000%	99.857%
9125	FERROLIGAS FERB	0.000%	99.858%
9126	TAMURA TAIKO HL	0.000%	99.858%
9127	MANGALORE REF &	0.000%	99.858%
9128	MAEDA KOSEN CO.	0.000%	99.859%
9129	MINMETALS LAND	0.000%	99.859%
9130	IBSTOCK PLC	0.000%	99.859%
9131	UNITED UTILITIE	0.000%	99.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	ICHIKEN CO LTD	0.000%	99.860%
9133	UNION TOOL CO	0.000%	99.860%
9134	PHOENIX SATELLI	0.000%	99.861%
9135	EARTH CHEMICAL	0.000%	99.861%
9136	MIE KOTSU GP HL	0.000%	99.861%
9137	MAHINDRA CIE AU	0.000%	99.862%
9138	GRUPPO MUTUIONL	0.000%	99.862%
9139	NIPPON KOEI CO	0.000%	99.862%
9140	DAISYO CORP	0.000%	99.863%
9141	BANK PEMBANGUNA	0.000%	99.863%
9142	ITAB SHOP CONCE	0.000%	99.863%
9143	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.864%
9144	MR MAX CORP	0.000%	99.864%
9145	SURUGA CO LTD	0.000%	99.864%
9146	MODERNLAND REAL	0.000%	99.865%
9147	SAMYUNG TRA	0.000%	99.865%
9148	ITALIAN-THAI DE	0.000%	99.865%
9149	ANGLO-EASTN PLA	0.000%	99.866%
9150	ELEC DE STRASBO	0.000%	99.866%
9151	SHANGHAI FUDAN	0.000%	99.866%
9152	SANKYO SEIKO CO	0.000%	99.867%
9153	CHINA ANIMATION	0.000%	99.867%
9154	THAI STANLEY EL	0.000%	99.867%
9155	CHAMBAL FER	0.000%	99.867%
9156	THERMADOR GROUP	0.000%	99.868%
9157	KI-STAR REAL ES	0.000%	99.868%
9158	BHAKTI INVESTAM	0.000%	99.868%
9159	ADO Group Ltd	0.000%	99.869%
9160	ELITEGROUP COMP	0.000%	99.869%
9161	CHONG KUN DANG	0.000%	99.869%
9162	DONGWON FOOD& B	0.000%	99.870%
9163	HAP SENG PLANTA	0.000%	99.870%
9164	BANCO DE BOGOTA	0.000%	99.870%
9165	MIDLAND REALTY	0.000%	99.871%
9166	KINGS TOWN CONS	0.000%	99.871%
9167	NAGAWA CO LTD	0.000%	99.871%
9168	KALPATARU POWER	0.000%	99.872%
9169	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.872%
9170	MASTER GLORY GR	0.000%	99.872%
9171	FUSO PHARM	0.000%	99.873%
9172	PROTO CORP	0.000%	99.873%
9173	INABA SEISAKUSH	0.000%	99.873%
9174	VITEC GROUP	0.000%	99.874%
9175	KONAKA CO LTD	0.000%	99.874%
9176	CHINA NEW TOWN	0.000%	99.874%
9177	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.875%
9178	AROTECH CORP COMMON STOCK USD.01	0.000%	99.875%
9179	YASHILI INTL HL	0.000%	99.875%
9180	KAWASHO GECOSS	0.000%	99.875%
9181	FANG HOLDINGS LTD ADR ADR	0.000%	99.876%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	NIPPON HUME PIP	0.000%	99.876%
9183	FIBRA SHOP PORT	0.000%	99.876%
9184	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.877%
9185	FUJJJURA RUBBER	0.000%	99.877%
9186	OROCOBRE LTD	0.000%	99.877%
9187	BELL SYSTEM24 H	0.000%	99.878%
9188	SINDO RICOH	0.000%	99.878%
9189	TOMOE ENGINEERI	0.000%	99.878%
9190	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.879%
9191	HANSOL PAPER CO	0.000%	99.879%
9192	PLAYMATES HOLDI	0.000%	99.879%
9193	JAPAN RADIO CO	0.000%	99.880%
9194	ALONY HETZ	0.000%	99.880%
9195	SOFT-WORLD INTL	0.000%	99.880%
9196	NORDJYSKE BANK	0.000%	99.881%
9197	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.881%
9198	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.881%
9199	YAMAMURA GLASS	0.000%	99.881%
9200	CHINA POWER CLE	0.000%	99.882%
9201	CHUN YUAN STEEL	0.000%	99.882%
9202	WESTPORTS HOLDI	0.000%	99.882%
9203	HIGHLIGHT COMMU	0.000%	99.883%
9204	1ST SHANGHAI IN	0.000%	99.883%
9205	3M INDIA LTD	0.000%	99.883%
9206	CSS INDUSTRIES	0.000%	99.884%
9207	FALCO BIOSYSTEM	0.000%	99.884%
9208	AXWAY SOFTWARE	0.000%	99.884%
9209	NITTO FC CO	0.000%	99.885%
9210	LINEDATA SERVIC	0.000%	99.885%
9211	EASTERN WATER R	0.000%	99.885%
9212	ANADOLU SIGORTA	0.000%	99.885%
9213	ELANDERS AB	0.000%	99.886%
9214	TARSUS GROUP PL	0.000%	99.886%
9215	PETROPAVLOVSK	0.000%	99.886%
9216	SENTUL CITY TBK	0.000%	99.887%
9217	CAC CORPORATION	0.000%	99.887%
9218	SESODA CORP	0.000%	99.887%
9219	GADANG HOLDINGS	0.000%	99.888%
9220	GAKKEN CO	0.000%	99.888%
9221	ASCENDIS HEALTH	0.000%	99.888%
9222	AVON RUBBER	0.000%	99.889%
9223	SHOFU INC	0.000%	99.889%
9224	CSBC CORPORATIO	0.000%	99.889%
9225	COLLECTION HOUS	0.000%	99.889%
9226	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.890%
9227	GUANGDONG LAND	0.000%	99.890%
9228	NISSEI ASB MACH	0.000%	99.890%
9229	SEBANG CO LTD	0.000%	99.891%
9230	UNISYS CORP	0.000%	99.891%
9231	SMS MANAGEMENT	0.000%	99.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	ASIA POLYMER	0.000%	99.892%
9233	SUHEUNG CAPSULE	0.000%	99.892%
9234	HIMATSINGKA SEI	0.000%	99.892%
9235	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.893%
9236	SEOHAN CO LTD	0.000%	99.893%
9237	NAVA BHARAT VEN	0.000%	99.893%
9238	MAOYE INTL HOLD	0.000%	99.893%
9239	TAT HONG HOLDIN	0.000%	99.894%
9240	TER BEKE SA	0.000%	99.894%
9241	TAKIHYO CO LTD	0.000%	99.894%
9242	LUNG KEE(BERMUD	0.000%	99.895%
9243	MIRATI THERAPEU	0.000%	99.895%
9244	CHINOOK ENERGY	0.000%	99.895%
9245	SRG TAKAMI	0.000%	99.896%
9246	OKK CORP	0.000%	99.896%
9247	IMVESCOR RESTAU	0.000%	99.896%
9248	ROKKO BUTTER CO	0.000%	99.896%
9249	MERAFA RESOURCE	0.000%	99.897%
9250	mitsui MINING C	0.000%	99.897%
9251	BEIJING JINGNEN	0.000%	99.897%
9252	MATRIX CONCEPTS	0.000%	99.898%
9253	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.898%
9254	STRATTEC SECURI	0.000%	99.898%
9255	ES-CON JAPAN LT	0.000%	99.899%
9256	ANADOLU CAM	0.000%	99.899%
9257	REJECT SHOP LTD	0.000%	99.899%
9258	ZEALAND PHARMA	0.000%	99.899%
9259	MELCO HOLDINGS	0.000%	99.900%
9260	CHINA XLX FERTI	0.000%	99.900%
9261	CHUGAI RO CO LT	0.000%	99.900%
9262	CYBEROPTICS CORP COMMON STOCK	0.000%	99.901%
9263	GRUPO INDUSTRIA	0.000%	99.901%
9264	SHUNFENG INTL C	0.000%	99.901%
9265	F&F COMPANY	0.000%	99.901%
9266	RHODES FOOD GRO	0.000%	99.902%
9267	JOBAN KOSAN CO	0.000%	99.902%
9268	SOCOVEDSA SA	0.000%	99.902%
9269	TORRENT POWER L	0.000%	99.903%
9270	GLACIER MEDIA I	0.000%	99.903%
9271	KUOYANG CONSTRU	0.000%	99.903%
9272	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.904%
9273	HONWORLD GROUP	0.000%	99.904%
9274	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.904%
9275	ROYAL BAFOKENG	0.000%	99.904%
9276	LUBY'S INC.	0.000%	99.905%
9277	AKCANSА CIMENTO	0.000%	99.905%
9278	FINDEL	0.000%	99.905%
9279	FIRST STEAMSHIP	0.000%	99.906%
9280	OIL INDIA LTD	0.000%	99.906%
9281	METRO KAJANG HL	0.000%	99.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.906%
9283	CHINA CHEM&PHAR	0.000%	99.907%
9284	EVN AG	0.000%	99.907%
9285	OHASHI TECHNICA	0.000%	99.907%
9286	RESILUX	0.000%	99.908%
9287	CARLIT HOLDINGS	0.000%	99.908%
9288	PLDT INC SPON ADR ADR	0.000%	99.908%
9289	DEL MONTE PACIF	0.000%	99.908%
9290	NICHIEI CO	0.000%	99.909%
9291	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.909%
9292	RION CO LTD	0.000%	99.909%
9293	HONGKONG CHINES	0.000%	99.910%
9294	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.910%
9295	SINCERE WATCH H	0.000%	99.910%
9296	ASIA HOLDINGS C	0.000%	99.910%
9297	CHINA PIONEER P	0.000%	99.911%
9298	SHINKAWA	0.000%	99.911%
9299	DAEKYO	0.000%	99.911%
9300	SPARX ASSET MAN	0.000%	99.912%
9301	SINYI REALTY IN	0.000%	99.912%
9302	WING ON CO INT	0.000%	99.912%
9303	PARTNERS REAL E	0.000%	99.912%
9304	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.913%
9305	WORLDLINE	0.000%	99.913%
9306	HIRANO TECSEED	0.000%	99.913%
9307	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.914%
9308	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.914%
9309	YAMATANE CORP N	0.000%	99.914%
9310	TAMA HOME CO LT	0.000%	99.914%
9311	KORADIOR HOLDIN	0.000%	99.915%
9312	ALARKO HOLDINGS	0.000%	99.915%
9313	V1 GROUP LTD	0.000%	99.915%
9314	YUSEN LOGISTICS	0.000%	99.916%
9315	HUNTSWORTH PLC	0.000%	99.916%
9316	MICRONICS JAPAN	0.000%	99.916%
9317	SYNTHOS SA	0.000%	99.916%
9318	PROMOTORA DE IN	0.000%	99.917%
9319	ASPO OYJ	0.000%	99.917%
9320	SABATE DIOSOS	0.000%	99.917%
9321	SUMINOE TEXTILE	0.000%	99.918%
9322	ORANGE POLSKA	0.000%	99.918%
9323	BANGKOK AVIAT F	0.000%	99.918%
9324	MARUSAN SECUR	0.000%	99.918%
9325	TTW PUBLIC COMP	0.000%	99.919%
9326	NISSIN FOOD HOL	0.000%	99.919%
9327	ELNUSA TBK	0.000%	99.919%
9328	TOMORROW FOCUS	0.000%	99.919%
9329	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.920%
9330	PFSWEB INC COMMON STOCK USD.001	0.000%	99.920%
9331	EXFO INC	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	PLATINUM GROUP	0.000%	99.921%
9333	RECRM RESEARCH	0.000%	99.921%
9334	HANKOOK SHELL O	0.000%	99.921%
9335	SEOBU T&D	0.000%	99.921%
9336	BUND CENTER INV	0.000%	99.922%
9337	UNITED SPIRITS	0.000%	99.922%
9338	ICHIBANYA CO LT	0.000%	99.922%
9339	POLETOWIN PITCR	0.000%	99.923%
9340	CIA ENERGET CEA	0.000%	99.923%
9341	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.923%
9342	MOROZOFF LIMITE	0.000%	99.923%
9343	AMBASSADOR HOTE	0.000%	99.924%
9344	NEXEN CORPORATI	0.000%	99.924%
9345	SEACHANGE INTL	0.000%	99.924%
9346	TAISEI LAMICK C	0.000%	99.924%
9347	RAMI LEVI CHAIN	0.000%	99.925%
9348	XTREME DRILLING	0.000%	99.925%
9349	CTI ENGINEERING	0.000%	99.925%
9350	KEY COFFEE INC	0.000%	99.926%
9351	GL LTD	0.000%	99.926%
9352	GREEN CROSS COR	0.000%	99.926%
9353	OZNER WATER INT	0.000%	99.926%
9354	INTER PARFUMS	0.000%	99.927%
9355	DAIDO KOGYO CO	0.000%	99.927%
9356	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.927%
9357	BEIJINGWEST IND	0.000%	99.927%
9358	PLANET PAYMENT	0.000%	99.928%
9359	PACIFIC CENTURY	0.000%	99.928%
9360	KOBE ELECTRIC R	0.000%	99.928%
9361	ELLAKTOR SA	0.000%	99.929%
9362	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.929%
9363	VECIMA NETWORKS	0.000%	99.929%
9364	INDO COUNT INDU	0.000%	99.929%
9365	MASON FINANCIAL	0.000%	99.930%
9366	ASESOR DE ACTIV	0.000%	99.930%
9367	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.930%
9368	MUNSUN CAPITAL	0.000%	99.930%
9369	DONGWHA PHARM.C	0.000%	99.931%
9370	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.931%
9371	SEMCON AB	0.000%	99.931%
9372	NATIONAL AGRICU	0.000%	99.931%
9373	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.932%
9374	FAITH INC	0.000%	99.932%
9375	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.932%
9376	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.933%
9377	CHINA VAST INDU	0.000%	99.933%
9378	SAMCHULLY	0.000%	99.933%
9379	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.933%
9380	GODREJ PROPERTI	0.000%	99.934%
9381	ACAL	0.000%	99.934%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	ABLYNX NV	0.000%	99.934%
9383	MELBOURNE IT	0.000%	99.934%
9384	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.935%
9385	LONG BON INTERN	0.000%	99.935%
9386	KINGMAKER FOOTW	0.000%	99.935%
9387	WAREHOUSE GROUP	0.000%	99.935%
9388	SERVICE STREAM	0.000%	99.936%
9389	HYUNDAI ENGINEE	0.000%	99.936%
9390	KURIYAMA HOLDIN	0.000%	99.936%
9391	BCO DESIO E BRI	0.000%	99.936%
9392	VICTORIA PARK A	0.000%	99.937%
9393	MANDARIN ORIENT	0.000%	99.937%
9394	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.937%
9395	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.937%
9396	TAKISAWA MACHIN	0.000%	99.938%
9397	EMPEROR ENTERTA	0.000%	99.938%
9398	ALPHA SYSTEMS I	0.000%	99.938%
9399	PACIFIC CURRENT	0.000%	99.938%
9400	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.939%
9401	COMP ENG & CONS	0.000%	99.939%
9402	ADDLIFE AB	0.000%	99.939%
9403	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.940%
9404	GCA SAVVIAN COR	0.000%	99.940%
9405	WILMINGTON GROU	0.000%	99.940%
9406	ESCALADE INC COMMON STOCK	0.000%	99.940%
9407	HILAN LTD	0.000%	99.941%
9408	VP PLC	0.000%	99.941%
9409	PRIMA INDUSTRIE	0.000%	99.941%
9410	ATENOR	0.000%	99.941%
9411	THROMBOGENICS N	0.000%	99.942%
9412	ENERGY EQUITY C	0.000%	99.942%
9413	UMW OIL & GAS C	0.000%	99.942%
9414	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.942%
9415	ID LOGISTICS GR	0.000%	99.943%
9416	ZENITAKA CORP	0.000%	99.943%
9417	SAM JIN PHARM	0.000%	99.943%
9418	GEM DIAMONDS	0.000%	99.943%
9419	BEADELL RESOURC	0.000%	99.944%
9420	ZIGNAGO VETRO S	0.000%	99.944%
9421	TREASURE ASA	0.000%	99.944%
9422	UNION BK OF TAI	0.000%	99.944%
9423	BasicNet S.p.A.	0.000%	99.945%
9424	AKSIGORTA AS	0.000%	99.945%
9425	CLARK INC COMMO	0.000%	99.945%
9426	REGIONAL CONT L	0.000%	99.945%
9427	ARGO GRAPHICS I	0.000%	99.946%
9428	HANIL E-HWA CO	0.000%	99.946%
9429	YUKEN KOGYO	0.000%	99.946%
9430	GAFISA SA	0.000%	99.946%
9431	TECHNO RYOWA LT	0.000%	99.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	GROUP FIVE	0.000%	99.947%
9433	GUJARAT ALKALIE	0.000%	99.947%
9434	G-7 HOLDINGS IN	0.000%	99.947%
9435	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.948%
9436	XXL ASA	0.000%	99.948%
9437	OPTEX COMPANY	0.000%	99.948%
9438	MQ HOLDING AB	0.000%	99.948%
9439	OENON HOLDINGS	0.000%	99.949%
9440	WANG ON GROUP	0.000%	99.949%
9441	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.949%
9442	ANN JOO RESOURC	0.000%	99.949%
9443	PARIS MIKI INC	0.000%	99.950%
9444	OVERSEAS CHINES	0.000%	99.950%
9445	KECK SENG(MAL)B	0.000%	99.950%
9446	ENERGY RESOURCE	0.000%	99.950%
9447	TOKYO TEKKO CO	0.000%	99.951%
9448	GRUPO SECURITY	0.000%	99.951%
9449	PINGUELY-HAULOT	0.000%	99.951%
9450	VINDA INTERNATI	0.000%	99.951%
9451	YIZHENG CHEM FI	0.000%	99.952%
9452	CMMB VISION HOL	0.000%	99.952%
9453	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.952%
9454	QUALITAS CONTOL	0.000%	99.952%
9455	BIG SHOPPING CE	0.000%	99.952%
9456	PEGAS NONWOVENS	0.000%	99.953%
9457	HIAG IMMOBILIE	0.000%	99.953%
9458	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.953%
9459	MUGEN ESTATE CO	0.000%	99.953%
9460	TRISURA GROUP LTD COMMON STOCK	0.000%	99.954%
9461	REXLOT HOLDINGS	0.000%	99.954%
9462	RATCHABURI ELEC	0.000%	99.954%
9463	CHEUK NANG HLDG	0.000%	99.954%
9464	STEIN MART INC COMMON STOCK USD.01	0.000%	99.955%
9465	ALROV PROPETIE	0.000%	99.955%
9466	DELTA DUNIA PET	0.000%	99.955%
9467	VIOHALCO SA	0.000%	99.955%
9468	VINY THAI	0.000%	99.956%
9469	CELLCOM ISRAEL	0.000%	99.956%
9470	TOTTORI BANK	0.000%	99.956%
9471	HY LOK	0.000%	99.956%
9472	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.957%
9473	FRONTERA ENERGY	0.000%	99.957%
9474	CATENA AB	0.000%	99.957%
9475	INVICTA HOLDING	0.000%	99.957%
9476	ROSTELECOM OJSC	0.000%	99.957%
9477	PSI AG GESELL F	0.000%	99.958%
9478	FURSYS	0.000%	99.958%
9479	ILSHIN SPINNING	0.000%	99.958%
9480	DAEHAN STEEL CO	0.000%	99.958%
9481	SWANCOR	0.000%	99.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	NIKKO CO	0.000%	99.959%
9483	PRG-SCHULTZ INT	0.000%	99.959%
9484	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.959%
9485	HT&E LTD	0.000%	99.960%
9486	HUONS CO LTD	0.000%	99.960%
9487	SUMITOMO PRECIS	0.000%	99.960%
9488	KYERYONG CONST	0.000%	99.960%
9489	SNAI SPA	0.000%	99.961%
9490	SFP DINING	0.000%	99.961%
9491	ZUKEN INC	0.000%	99.961%
9492	DAIICHI KENSETS	0.000%	99.961%
9493	CHUNGHWA PICTUR	0.000%	99.961%
9494	SECOM JOSHINETS	0.000%	99.962%
9495	GEO ENERGY RESO	0.000%	99.962%
9496	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.962%
9497	POS MALAYSIA	0.000%	99.962%
9498	ECHELON FINANCI	0.000%	99.963%
9499	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.963%
9500	CENTER LABORATO	0.000%	99.963%
9501	CROOZ INC	0.000%	99.963%
9502	GEAR ENERGY LTD	0.000%	99.964%
9503	HANEDA ZENITH H	0.000%	99.964%
9504	WEATHERNEWS INC	0.000%	99.964%
9505	MEGAWIDE CONS C	0.000%	99.964%
9506	ASIA CEMENT CHI	0.000%	99.964%
9507	SUNLAND GROUP L	0.000%	99.965%
9508	KEY TRONIC CORP COMMON STOCK	0.000%	99.965%
9509	NESCO	0.000%	99.965%
9510	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.965%
9511	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.966%
9512	FLUIDRA SA	0.000%	99.966%
9513	LUBELSKI WEGIEL	0.000%	99.966%
9514	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.966%
9515	SOLAR APPLIED M	0.000%	99.966%
9516	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.967%
9517	SAN FANG CHEMIC	0.000%	99.967%
9518	TECHNOTRANS AG	0.000%	99.967%
9519	PTG ENERGY PCL	0.000%	99.967%
9520	AWARE INC	0.000%	99.968%
9521	AVENG	0.000%	99.968%
9522	ASIA FINANCIAL	0.000%	99.968%
9523	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.968%
9524	YC CO LTD	0.000%	99.969%
9525	AMIYAKI TEI CO	0.000%	99.969%
9526	EXCEL CO LTD	0.000%	99.969%
9527	TAO HEUNG HOLDI	0.000%	99.969%
9528	SCOPE METALS GR	0.000%	99.969%
9529	UNIPAR UNIAO DE	0.000%	99.970%
9530	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.970%
9531	ANF IMMOBILIER	0.000%	99.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	SAN SHING FASTE	0.000%	99.970%
9533	QUABIT INMOBILI	0.000%	99.971%
9534	KINKI SHARYO CO	0.000%	99.971%
9535	MITSUBISHI RESE	0.000%	99.971%
9536	GRUPO GICSA SA	0.000%	99.971%
9537	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.971%
9538	NIPPON CHEM IND	0.000%	99.972%
9539	BW PLANTATION	0.000%	99.972%
9540	HAGIWARA ELECTR	0.000%	99.972%
9541	HSIN CHONG CONS	0.000%	99.972%
9542	SATORI ELECTRIC	0.000%	99.973%
9543	MK RESTAURANT G	0.000%	99.973%
9544	CHONGQING MACHI	0.000%	99.973%
9545	COCA-COLA ICECE	0.000%	99.973%
9546	PETRA FOODS LTD	0.000%	99.973%
9547	FUJI CORP/MIYAG	0.000%	99.974%
9548	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.974%
9549	TUNAS BARU LAMP	0.000%	99.974%
9550	NAGANO BANK	0.000%	99.974%
9551	CROWN CONFECTIO	0.000%	99.975%
9552	KYOWA LEATHER	0.000%	99.975%
9553	TRANSACTION CAP	0.000%	99.975%
9554	HALCYON AGRI CO	0.000%	99.975%
9555	POLYTEC ASSET H	0.000%	99.975%
9556	HANKUK PAPER MF	0.000%	99.976%
9557	YANCHANG PETROL	0.000%	99.976%
9558	ALKANE RESOURCE	0.000%	99.976%
9559	AARTI INDS	0.000%	99.976%
9560	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.976%
9561	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.977%
9562	COFFEE DAY ENTE	0.000%	99.977%
9563	DAIDOH	0.000%	99.977%
9564	COOPER ENERGY L	0.000%	99.977%
9565	POLYMET MINING	0.000%	99.978%
9566	MAGMA FINCORP L	0.000%	99.978%
9567	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.978%
9568	TMK PAO GDR REG S GDR	0.000%	99.978%
9569	AXACTOR AB	0.000%	99.978%
9570	EMPERADOR INC	0.000%	99.979%
9571	HONG LEONG ASIA	0.000%	99.979%
9572	TOBU STORE CO L	0.000%	99.979%
9573	RUENTEX INDUSTR	0.000%	99.979%
9574	FAR LTD	0.000%	99.979%
9575	INNOTECH CORP	0.000%	99.980%
9576	APPROACH RESOUR	0.000%	99.980%
9577	MORTGAGE CHOICE	0.000%	99.980%
9578	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.980%
9579	BSL CORPORATION	0.000%	99.980%
9580	AFRICA ISRAEL P	0.000%	99.981%
9581	TOYO ELECTRIC	0.000%	99.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ALLIED ELECTRON	0.000%	99.981%
9583	PHARMA MAR SA	0.000%	99.981%
9584	PC TEL INC COMMON STOCK USD.001	0.000%	99.982%
9585	KRAKATAU STEEL	0.000%	99.982%
9586	TRAKCJA SA	0.000%	99.982%
9587	DCM SHRIRAM LTD	0.000%	99.982%
9588	TOWER LTD	0.000%	99.982%
9589	AREZZO INDUSTRI	0.000%	99.983%
9590	PIPAVAV DEFENCE	0.000%	99.983%
9591	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.983%
9592	TRADELINK ELECT	0.000%	99.983%
9593	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.983%
9594	PMP COMMUNICATI	0.000%	99.984%
9595	FOX WIZEL LTD	0.000%	99.984%
9596	GRANULES INDIA	0.000%	99.984%
9597	ION BEAM APPLIC	0.000%	99.984%
9598	TOMATO BANK LTD	0.000%	99.984%
9599	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.985%
9600	WHA CORP PCL	0.000%	99.985%
9601	BGP HOLDINGS (P	0.000%	99.985%
9602	GODREJ INDUSTRI	0.000%	99.985%
9603	AES GENER SA	0.000%	99.986%
9604	ROBINSON PCL	0.000%	99.986%
9605	NEMAK SAB DE CV	0.000%	99.986%
9606	CAN DO CO LTD	0.000%	99.986%
9607	KAORI HEAT TREA	0.000%	99.986%
9608	TOSHO CO LTD	0.000%	99.987%
9609	GILAT SATELLITE	0.000%	99.987%
9610	EAST WEST BANKI	0.000%	99.987%
9611	AVIC INTERNATIO	0.000%	99.987%
9612	LIFCO AB-B SHS	0.000%	99.987%
9613	CODAN LTD	0.000%	99.988%
9614	CARPETRIGHT	0.000%	99.988%
9615	RCF	0.000%	99.988%
9616	FUTURE SYSTEMS	0.000%	99.988%
9617	BOUSTEAD PLANTA	0.000%	99.988%
9618	GYM GROUP PLC/T	0.000%	99.989%
9619	AEON CREDIT SER	0.000%	99.989%
9620	ESSEL PROP	0.000%	99.989%
9621	INDUSTRIA REIT	0.000%	99.989%
9622	IMPERIAL HOTEL	0.000%	99.989%
9623	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.990%
9624	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.990%
9625	INDUSTRIAL BLDG	0.000%	99.990%
9626	ITFOR INC	0.000%	99.990%
9627	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.990%
9628	IMPEXMETAL	0.000%	99.991%
9629	MONGOLIAN MININ	0.000%	99.991%
9630	GUARARAPES CONF	0.000%	99.991%
9631	DIALIGHT PLC	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	LANDS END INC COMMON STOCK USD.01	0.000%	99.991%
9633	BLUE SQUARE REA	0.000%	99.992%
9634	KAPSCH TRAFFICC	0.000%	99.992%
9635	ADCORP HLDGS	0.000%	99.992%
9636	LIPPO CIKARANG	0.000%	99.992%
9637	OHB SE	0.000%	99.992%
9638	CHEVALIER INTL	0.000%	99.993%
9639	KAWASUMI LABS I	0.000%	99.993%
9640	TECHNO ELECTRIC	0.000%	99.993%
9641	NAKAYAMA STEEL	0.000%	99.993%
9642	RATNAMANI METAL	0.000%	99.993%
9643	TOMOE CORP	0.000%	99.994%
9644	EIH LTD	0.000%	99.994%
9645	DY CORP	0.000%	99.994%
9646	QUINTIS LTD	0.000%	99.994%
9647	GETIN NOBLE BA	0.000%	99.994%
9648	JOHN LAING GROU	0.000%	99.995%
9649	FORMOSAN UNION	0.000%	99.995%
9650	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.995%
9651	FUJISHOJI CO.LT	0.000%	99.995%
9652	KOREA TECH BANK	0.000%	99.995%
9653	SAKAI OVEX CO L	0.000%	99.995%
9654	MIVTACH SHAMIR	0.000%	99.996%
9655	HSIL LTD	0.000%	99.996%
9656	KG CHEMICAL COR	0.000%	99.996%
9657	SHIMOJIMA CO LT	0.000%	99.996%
9658	NIHON PLAST CO	0.000%	99.996%
9659	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.997%
9660	IDP EDUCATION L	0.000%	99.997%
9661	PERENNIAL REAL	0.000%	99.997%
9662	SHELL REFINING(0.000%	99.997%
9663	E TEC E&C LTD	0.000%	99.997%
9664	CARBORUNDUM	0.000%	99.998%
9665	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.998%
9666	HALOWS CO LTD	0.000%	99.998%
9667	DAIHATSU DIESEL	0.000%	99.998%
9668	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.998%
9669	INTL PAPER	0.000%	99.999%
9670	SEVERFIELD-ROWE	0.000%	99.999%
9671	CHINA FINANCIAL	0.000%	99.999%
9672	CATHAY NO 1 REI	0.000%	99.999%
9673	GHCL LTD	0.000%	99.999%
9674	SKF INDIA LTD	0.000%	100.000%
9675	UNITY OPTO TECH	0.000%	100.000%
9676	KONDOTEC INC	0.000%	100.000%
9677	SVENSKA CELLULO	0.000%	100.000%
9678	SRI SPORTS LIMI	0.000%	100.000%
9679	SAFETY GODOWN C	0.000%	100.000%
9680	CROWN CONFECTIO	0.000%	100.001%
9681	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	100.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	PEET LIMITED	0.000%	100.001%
9683	MAHARASHTRA SEA	0.000%	100.001%
9684	UEM EDGENTA BHD	0.000%	100.001%
9685	PLATZER FASTIGH	0.000%	100.002%
9686	MUTOW CO LTD	0.000%	100.002%
9687	DAISHINKU CORP	0.000%	100.002%
9688	GFOOT CO LTD	0.000%	100.002%
9689	UNICHEM LABS	0.000%	100.002%
9690	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	100.003%
9691	SINO GRANDNESS	0.000%	100.003%
9692	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	100.003%
9693	WMIH CORP COMMON STOCK USD.00001	0.000%	100.003%
9694	MJ GLEESON PLC	0.000%	100.003%
9695	DECMIL GROUP LT	0.000%	100.003%
9696	OTSUKA KAGU	0.000%	100.004%
9697	CHINA RUNDONG A	0.000%	100.004%
9698	YAC CO LTD	0.000%	100.004%
9699	MANNATECH INC COMMON STOCK USD.0001	0.000%	100.004%
9700	CHORUS LTD ADR ADR	0.000%	100.004%
9701	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	100.005%
9702	STRONG PETROCHE	0.000%	100.005%
9703	TAINAN ENTERPRI	0.000%	100.005%
9704	CASTINGS	0.000%	100.005%
9705	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	100.005%
9706	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	100.005%
9707	GOOD RESOURCES	0.000%	100.006%
9708	SUNGCHANG ENTER	0.000%	100.006%
9709	FAG BEARINGS IN	0.000%	100.006%
9710	PROGRESS WERK A	0.000%	100.006%
9711	NEW HOPE CORP	0.000%	100.006%
9712	CGN MINING CO L	0.000%	100.007%
9713	KASEN INTERNATI	0.000%	100.007%
9714	CENTURY PACIFIC	0.000%	100.007%
9715	ARDELYX INC COMMON STOCK USD.000001	0.000%	100.007%
9716	ABTERRA LTD	0.000%	100.007%
9717	MYSTATE LTD	0.000%	100.007%
9718	HWA SHIN CO	0.000%	100.008%
9719	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	100.008%
9720	SELCUK ECZA DEP	0.000%	100.008%
9721	VON ROLL HOLDIN	0.000%	100.008%
9722	AMERIGO RESOURC	0.000%	100.008%
9723	YAIZU SUISANKAG	0.000%	100.008%
9724	VIVA INDUSTRIAL	0.000%	100.009%
9725	SHIHLIN ELEC &	0.000%	100.009%
9726	STAGE STORES INC COMMON STOCK USD.01	0.000%	100.009%
9727	YUANSHENGTAI DA	0.000%	100.009%
9728	NICHIA STEEL WO	0.000%	100.009%
9729	CHINA AVIATION	0.000%	100.009%
9730	CAMBIAN GROUP P	0.000%	100.010%
9731	COCO'S JAPAN CO	0.000%	100.010%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	ZHUHAI HLDGS IN	0.000%	100.010%
9733	SUNCALL CORP	0.000%	100.010%
9734	KORTEK CORPN	0.000%	100.010%
9735	KANGDA INTERNAT	0.000%	100.011%
9736	HOME INVEST BEL	0.000%	100.011%
9737	Phoenix Mills L	0.000%	100.011%
9738	GRUPO ROTOPLAS	0.000%	100.011%
9739	HEG LIMITED	0.000%	100.011%
9740	SELVAAG BOLIG A	0.000%	100.011%
9741	SINO THAI EN,FG	0.000%	100.012%
9742	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.012%
9743	PACASMAYO	0.000%	100.012%
9744	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.012%
9745	CICOR TECHNOLOG	0.000%	100.012%
9746	INTER CARS SA	0.000%	100.012%
9747	KEPPEL TELECOM&	0.000%	100.013%
9748	CW GROUP HLDGS	0.000%	100.013%
9749	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	100.013%
9750	SANYO TRADING C	0.000%	100.013%
9751	AGV PRODUCTS	0.000%	100.013%
9752	MCLEOD RUSSEL I	0.000%	100.013%
9753	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	100.014%
9754	SAMSE SA	0.000%	100.014%
9755	DAPHNE INTERNA	0.000%	100.014%
9756	IMMOBEL	0.000%	100.014%
9757	T COOK IND	0.000%	100.014%
9758	UTD PLANTATION	0.000%	100.014%
9759	BASWARE OYJ	0.000%	100.015%
9760	TOHOKU BANK	0.000%	100.015%
9761	RADISYS CORP COMMON STOCK	0.000%	100.015%
9762	LAKSHMI VILAS B	0.000%	100.015%
9763	CORP BANK	0.000%	100.015%
9764	SOCAM DEVELOPME	0.000%	100.015%
9765	FULLER SMITH &	0.000%	100.016%
9766	CENTURIA METROP	0.000%	100.016%
9767	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	100.016%
9768	ASIAN GROWTH PR	0.000%	100.016%
9769	HFA HOLDINGS LI	0.000%	100.016%
9770	CARR'S GROUP PL	0.000%	100.016%
9771	VOLT INFO SCIEN	0.000%	100.017%
9772	IFG GROUP PLC	0.000%	100.017%
9773	KEY TECHNOLOGY INC COMMON STOCK	0.000%	100.017%
9774	OCL INDIA LTD	0.000%	100.017%
9775	YELP INC COMMON STOCK USD.000001	0.000%	100.017%
9776	IRC LIMITED	0.000%	100.017%
9777	THURGAUER KANTO	0.000%	100.017%
9778	HOGG ROBINSON G	0.000%	100.018%
9779	CALEDONIA MININ	0.000%	100.018%
9780	TURK TRKTOR VE	0.000%	100.018%
9781	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	100.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	AGORA	0.000%	100.018%
9783	TIME TECHNO	0.000%	100.018%
9784	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.019%
9785	AEROPORTO VENEZ	0.000%	100.019%
9786	NATURES SUNSHIN	0.000%	100.019%
9787	AVIC INTL HOLD	0.000%	100.019%
9788	KHON KAEN SUGAR	0.000%	100.019%
9789	KOMEHYO	0.000%	100.019%
9790	CRAWFORD & CO	0.000%	100.020%
9791	WATAHAN & CO LT	0.000%	100.020%
9792	PACIFIC ONLINE	0.000%	100.020%
9793	HATHWAY CABLE	0.000%	100.020%
9794	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	100.020%
9795	NORCROS PLC	0.000%	100.020%
9796	BRAEMAR SHIPPIN	0.000%	100.020%
9797	NSL LTD	0.000%	100.021%
9798	NISSEI PLSTIC I	0.000%	100.021%
9799	KATHMANDU HOLDI	0.000%	100.021%
9800	SINO GAS & ENER	0.000%	100.021%
9801	INFOMEDIA	0.000%	100.021%
9802	FDM GROUP PLC	0.000%	100.021%
9803	REGIONAL REIT L	0.000%	100.022%
9804	SALEM COMM CORP	0.000%	100.022%
9805	SIToy GROUP HLD	0.000%	100.022%
9806	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	100.022%
9807	NATURAL ALTERNT	0.000%	100.022%
9808	OXLEY HOLDINGS	0.000%	100.022%
9809	YONDENKO CORP	0.000%	100.022%
9810	WOONGJIN THINKB	0.000%	100.023%
9811	YUNNAN WATER IN	0.000%	100.023%
9812	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	100.023%
9813	KPX CHEMICAL	0.000%	100.023%
9814	ANTON OILFIELD	0.000%	100.023%
9815	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.023%
9816	CHINA YURUN FOO	0.000%	100.023%
9817	NOBINA AB	0.000%	100.024%
9818	CSG LIMITED	0.000%	100.024%
9819	HONG KONG FERRY	0.000%	100.024%
9820	NORWEGIAN PROPE	0.000%	100.024%
9821	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.024%
9822	KINTETSU DPT ST	0.000%	100.024%
9823	ADVAN CO LTD	0.000%	100.025%
9824	BARON DE LEY	0.000%	100.025%
9825	BANK INTERNASIO	0.000%	100.025%
9826	TA ANN HOLDINGS	0.000%	100.025%
9827	TOPPS TILES	0.000%	100.025%
9828	GWANGJU SHINSEG	0.000%	100.025%
9829	WIN HANVERKY HO	0.000%	100.025%
9830	BIO PAPPEL SAB	0.000%	100.026%
9831	LEMMINKAINEN OY	0.000%	100.026%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	SKANDIABANKEN A	0.000%	100.026%
9833	KUANGCHI SCIENC	0.000%	100.026%
9834	CIA ENERGETICA	0.000%	100.026%
9835	FDC LTD/INDIA	0.000%	100.026%
9836	REAL INDUSTRY I	0.000%	100.026%
9837	BANYAN TREE HOL	0.000%	100.027%
9838	INOX LEISURE LT	0.000%	100.027%
9839	POLY CULTURE GR	0.000%	100.027%
9840	TOW CO LTD	0.000%	100.027%
9841	SALIM IVOMAS	0.000%	100.027%
9842	HUA ENG WIRE&CA	0.000%	100.027%
9843	IBI GROUP INC.	0.000%	100.027%
9844	DRDGOLD LTD	0.000%	100.028%
9845	TRIFAST PLC	0.000%	100.028%
9846	SEJONG INDUSTRI	0.000%	100.028%
9847	NVC LIGHTING HO	0.000%	100.028%
9848	VINA CONCHA Y T	0.000%	100.028%
9849	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	100.028%
9850	MINEROS S.A.	0.000%	100.028%
9851	HKSCAN OYJ	0.000%	100.029%
9852	GRANDVISION BV	0.000%	100.029%
9853	D.B. CORP LIMIT	0.000%	100.029%
9854	NEW ZEALAND OIL	0.000%	100.029%
9855	ENEA AB	0.000%	100.029%
9856	BEST BRIDAL INC	0.000%	100.029%
9857	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.029%
9858	STREET CAPITAL	0.000%	100.029%
9859	SANYO HOUSING N	0.000%	100.030%
9860	GULF MARINE SER	0.000%	100.030%
9861	DONGBU SECURITI	0.000%	100.030%
9862	JK CEMENTS LTD	0.000%	100.030%
9863	R.E.A. HOLDINGS	0.000%	100.030%
9864	UNITED MICROELECTRON SP ADR ADR	0.000%	100.030%
9865	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.030%
9866	TBK Co., Ltd.	0.000%	100.031%
9867	TILT RENEWABLES	0.000%	100.031%
9868	FLYBE GROUP PLC	0.000%	100.031%
9869	JBF INDUSTRIES	0.000%	100.031%
9870	TRIVENI TURBINE	0.000%	100.031%
9871	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.031%
9872	DEPOMED INC COMMON STOCK	0.000%	100.031%
9873	VILLA WORLD LTD	0.000%	100.031%
9874	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.032%
9875	FUJISASH CO LTD	0.000%	100.032%
9876	EUROTECH SPA	0.000%	100.032%
9877	CEDAR WOODS PRO	0.000%	100.032%
9878	OZFOREX GROUP L	0.000%	100.032%
9879	HIROSHIMA ELEC	0.000%	100.032%
9880	THE BASIC HOUSE	0.000%	100.032%
9881	TAIKO PHARMACEU	0.000%	100.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	SURYA SEMESTA I	0.000%	100.033%
9883	INVESTORS TITLE CO COMMON STOCK	0.000%	100.033%
9884	HOKUETSU INDS C	0.000%	100.033%
9885	TSUI WAH HOLDIN	0.000%	100.033%
9886	INTEVAC INC	0.000%	100.033%
9887	CERAGON NETWORK	0.000%	100.033%
9888	MEDUSA MINING L	0.000%	100.033%
9889	HEIDELBERGCEMEN	0.000%	100.034%
9890	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.034%
9891	ASIA SATELLITE	0.000%	100.034%
9892	AICHI TOKEI DEN	0.000%	100.034%
9893	ORIGIN ELECTRIC	0.000%	100.034%
9894	CHC HEALTHCARE	0.000%	100.034%
9895	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.034%
9896	TWIN DISC INC COMMON STOCK	0.000%	100.034%
9897	SHIDAX CORP	0.000%	100.035%
9898	WESTPORT INNOVA	0.000%	100.035%
9899	HANMI SEMICONDU	0.000%	100.035%
9900	LINK NET TBK PT	0.000%	100.035%
9901	BIOAMBER INC COMMON STOCK USD.01	0.000%	100.035%
9902	CONTINENTAL HLD	0.000%	100.035%
9903	GLAXO SMITHKLIN	0.000%	100.035%
9904	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.035%
9905	DICKSON CONCEPT	0.000%	100.036%
9906	RIZAL COMML BAN	0.000%	100.036%
9907	SADBHAV ENGINEE	0.000%	100.036%
9908	CHINA DYNAMICS	0.000%	100.036%
9909	NEO-NEON HOLDIN	0.000%	100.036%
9910	Tessi S.A.	0.000%	100.036%
9911	GATEWAY LIFESTY	0.000%	100.036%
9912	FAR EAST HOLDIN	0.000%	100.036%
9913	G SHANK ENTERPR	0.000%	100.037%
9914	EUSKALTEL SA	0.000%	100.037%
9915	BILLABONG INTER	0.000%	100.037%
9916	MACMAHON HOLDIN	0.000%	100.037%
9917	ASHTROM PROPERT	0.000%	100.037%
9918	K1 VENTURES LTD	0.000%	100.037%
9919	WARTECK INVEST	0.000%	100.037%
9920	ATHENS WATER SU	0.000%	100.037%
9921	BRASILAGRO	0.000%	100.037%
9922	KOHSOKU CORP	0.000%	100.038%
9923	LOW KENG HUAT(S	0.000%	100.038%
9924	BURWILL HOLDING	0.000%	100.038%
9925	RATTANINDIA	0.000%	100.038%
9926	FREQUENCY ELEC	0.000%	100.038%
9927	MEITO SANGYO CO	0.000%	100.038%
9928	HAGOROMO FOODS	0.000%	100.038%
9929	TAKASHIMA & CO	0.000%	100.038%
9930	BSQUARE CORP COMMON STOCK	0.000%	100.039%
9931	CRISIL LTD	0.000%	100.039%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	LIBERTY GOLD CO	0.000%	100.039%
9933	PT INTERNATIONA	0.000%	100.039%
9934	BOOT(HENRY) & S	0.000%	100.039%
9935	HOKKAI CAN CO	0.000%	100.039%
9936	KIMOTO CO LTD	0.000%	100.039%
9937	EASTERN MEDIA	0.000%	100.039%
9938	WEE HUR HOLDING	0.000%	100.039%
9939	RECKON LTD	0.000%	100.040%
9940	SILICON INTEG S	0.000%	100.040%
9941	S.T.CHEMICAL CO	0.000%	100.040%
9942	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.040%
9943	CONSTANTIN MEDI	0.000%	100.040%
9944	IPE GROUP LTD	0.000%	100.040%
9945	BRIGADE ENTERPR	0.000%	100.040%
9946	ELRON ELECTRONI	0.000%	100.040%
9947	AEGIS LOGISTICS	0.000%	100.040%
9948	DYNAMIC ELECTRO	0.000%	100.041%
9949	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.041%
9950	KIAN JOO CAN FC	0.000%	100.041%
9951	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	100.041%
9952	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	100.041%
9953	THERMAX LTD	0.000%	100.041%
9954	EQUITAL	0.000%	100.041%
9955	HUA HAN BIO-PHA	0.000%	100.041%
9956	WHIRLPOOL OF IN	0.000%	100.041%
9957	LSL PROPERTY SE	0.000%	100.041%
9958	CEQUENCE ENERGY	0.000%	100.042%
9959	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.042%
9960	RASSINI SAB DE	0.000%	100.042%
9961	TRINITY LTD	0.000%	100.042%
9962	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.042%
9963	TAKE AND GIVE	0.000%	100.042%
9964	IMMSI SPA	0.000%	100.042%
9965	INTRALOT SA - I	0.000%	100.042%
9966	GETIN HOLDING S	0.000%	100.042%
9967	BALMER LAWRIE	0.000%	100.043%
9968	PFENEX INC COMMON STOCK USD.001	0.000%	100.043%
9969	PRIME MEDIA GRO	0.000%	100.043%
9970	RASSINI SAB DE	0.000%	100.043%
9971	GRUPO ARGOS SA	0.000%	100.043%
9972	CROCODILE GARME	0.000%	100.043%
9973	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	100.043%
9974	PT MULTIPLOAR C	0.000%	100.043%
9975	MARUYAMA MFG CO	0.000%	100.043%
9976	LAURA ASHLEY HO	0.000%	100.043%
9977	CHINA FIBER OPT	0.000%	100.044%
9978	TOTAL ACCESS CO	0.000%	100.044%
9979	NAPEC INC	0.000%	100.044%
9980	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.044%
9981	AFFINE	0.000%	100.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	BCB BANCORP INC COMMON STOCK	0.000%	100.044%
9983	VOLUTION GROUP	0.000%	100.044%
9984	TOMEN DEVICES C	0.000%	100.044%
9985	EQUITY FIN HOLD	0.000%	100.044%
9986	COXON PRECISE I	0.000%	100.044%
9987	BORYUNG PHARM	0.000%	100.044%
9988	MIYOSHI OIL & F	0.000%	100.045%
9989	SEADRILL LTD	0.000%	100.045%
9990	LOGISTEC CORP C	0.000%	100.045%
9991	MIMAKI ENGINEER	0.000%	100.045%
9992	GUANGNAN(HLDGS)	0.000%	100.045%
9993	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.045%
9994	ERICSSON LM-A S	0.000%	100.045%
9995	ORIENTAL WATCH	0.000%	100.045%
9996	CHINA BANKING C	0.000%	100.045%
9997	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.045%
9998	GAJAH TUNGGAL	0.000%	100.046%
9999	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.046%
10000	CGG SA	0.000%	100.046%
10001	WAH SEONG	0.000%	100.046%
10002	CHINA ELEC OPTI	0.000%	100.046%
10003	CB INDUSTRIAL P	0.000%	100.046%
10004	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.046%
10005	VGI GLOBAL MEDI	0.000%	100.046%
10006	SHIKIBO LTD	0.000%	100.046%
10007	GALLANT VENTURE	0.000%	100.046%
10008	XERIUM TECHNOLO	0.000%	100.046%
10009	MINERA FRISCO S	0.000%	100.046%
10010	TERNA ENERGY SA	0.000%	100.047%
10011	EASTMAIN RES IN	0.000%	100.047%
10012	STARK TECHNOLOG	0.000%	100.047%
10013	KOSEI SECURITIE	0.000%	100.047%
10014	ASPEN GROUP	0.000%	100.047%
10015	SUGIH ENERGY TB	0.000%	100.047%
10016	APN OUTDOOR GRO	0.000%	100.047%
10017	TOWN CENTRE SEC	0.000%	100.047%
10018	FORTRESS PAPER	0.000%	100.047%
10019	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.047%
10020	TOP SPRING INTL	0.000%	100.047%
10021	ISE CHEMICAL CO	0.000%	100.048%
10022	HANISON CONSTRU	0.000%	100.048%
10023	MODUSLINK GLOBA	0.000%	100.048%
10024	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.048%
10025	VOCENTO	0.000%	100.048%
10026	FRAGRANCE GROUP	0.000%	100.048%
10027	BOLU CIMENTO SA	0.000%	100.048%
10028	NIPPON FILCON C	0.000%	100.048%
10029	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.048%
10030	SKELLERUP HOLDI	0.000%	100.048%
10031	PROSAFE ASA	0.000%	100.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	EUROZ LTD	0.000%	100.048%
10033	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.048%
10034	CHINA PROPRTIE	0.000%	100.049%
10035	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.049%
10036	EXCELSIOR MEDIC	0.000%	100.049%
10037	GLORIOUS SUN EN	0.000%	100.049%
10038	NEW YORK & CO I	0.000%	100.049%
10039	ASANTE INC	0.000%	100.049%
10040	TROY RESOURCES	0.000%	100.049%
10041	TORIGOE CO LTD	0.000%	100.049%
10042	CONSTRUCTORA CO	0.000%	100.049%
10043	DYNASTY FINE WI	0.000%	100.049%
10044	PETRUS RESOURCE	0.000%	100.049%
10045	KAM HING INTERN	0.000%	100.049%
10046	TOTAL GABON	0.000%	100.049%
10047	ROULARTA MEDIA	0.000%	100.050%
10048	SAPEC	0.000%	100.050%
10049	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.050%
10050	HOKKAIDO GAS CO	0.000%	100.050%
10051	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	100.050%
10052	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.050%
10053	MCKAY SECURITIE	0.000%	100.050%
10054	WORLD HOLDINGS	0.000%	100.050%
10055	NEDAP(NED APP)N	0.000%	100.050%
10056	MEDICAL SYSTEM	0.000%	100.050%
10057	TV AZTECA	0.000%	100.050%
10058	INES CORPORATIO	0.000%	100.050%
10059	ESUN HOLDINGS L	0.000%	100.050%
10060	OLYMPIC CORP	0.000%	100.050%
10061	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.051%
10062	TSH RESOURCES B	0.000%	100.051%
10063	MEIWA ESTATE CO	0.000%	100.051%
10064	TOWN HEALTH INT	0.000%	100.051%
10065	BOUSTEAD PROJEC	0.000%	100.051%
10066	NISSEI INDUSTRI	0.000%	100.051%
10067	CVC BRASIL OP A	0.000%	100.051%
10068	SUNWAY CONSTRUC	0.000%	100.051%
10069	CHINA LOTSYNERG	0.000%	100.051%
10070	PARADISE ENTERT	0.000%	100.051%
10071	DELTICOM AG	0.000%	100.051%
10072	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.051%
10073	GET NICE FINANC	0.000%	100.051%
10074	ORASCOM DEVELOP	0.000%	100.051%
10075	AMREP CORP COMMON STOCK USD.1	0.000%	100.051%
10076	HITE HOLDINGS C	0.000%	100.052%
10077	ANXIN-CHINA HOL	0.000%	100.052%
10078	INNODATA INC COMMON STOCK USD.01	0.000%	100.052%
10079	ADDNODE GROUP A	0.000%	100.052%
10080	ONO SOKKI CO	0.000%	100.052%
10081	AUSWIDE BANK LT	0.000%	100.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	FOUNTAIN SET HL	0.000%	100.052%
10083	HIPAY GROUP SA	0.000%	100.052%
10084	NIHON TRIM CO	0.000%	100.052%
10085	PYI CORPORATION	0.000%	100.052%
10086	K.P.R. MILL	0.000%	100.052%
10087	ALANDSBANKEN	0.000%	100.052%
10088	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.052%
10089	US AUTO PARTS N	0.000%	100.052%
10090	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.052%
10091	GROUPE OPEN	0.000%	100.052%
10092	MEGASTUDY CO LT	0.000%	100.053%
10093	PALADIN ENERGY	0.000%	100.053%
10094	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.053%
10095	STRAD ENERGY SE	0.000%	100.053%
10096	ABAN OFFSHORE	0.000%	100.053%
10097	ECOSYNTHETIX IN	0.000%	100.053%
10098	NRJ GROUP	0.000%	100.053%
10099	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.053%
10100	MINGFA GROUP	0.000%	100.053%
10101	MIN XIN HLDGS	0.000%	100.053%
10102	CATABASIS PHARM	0.000%	100.053%
10103	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.053%
10104	CHINA RARE EART	0.000%	100.053%
10105	BGR ENERGY SYST	0.000%	100.053%
10106	JINDAL SAW LTD	0.000%	100.053%
10107	QAD INC B COMMON STOCK USD.001	0.000%	100.053%
10108	ARCELORMITTAL S	0.000%	100.053%
10109	VIDEOCON INDUST	0.000%	100.053%
10110	STEEL & TUBE HL	0.000%	100.054%
10111	SKYLINE CORP	0.000%	100.054%
10112	KAPPA CREATE CO	0.000%	100.054%
10113	SINON CORP	0.000%	100.054%
10114	BANK OF KOCHI L	0.000%	100.054%
10115	NAGARJUNA FERTI	0.000%	100.054%
10116	TRUBA ALAM MANU	0.000%	100.054%
10117	PEARL ORIENTAL	0.000%	100.054%
10118	KONG SUN HLDGS	0.000%	100.054%
10119	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.054%
10120	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.054%
10121	AFRICAN PHOENIX	0.000%	100.054%
10122	A&D CO LTD	0.000%	100.054%
10123	ASHFORD INC COMMON STOCK USD.01	0.000%	100.054%
10124	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.054%
10125	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.054%
10126	LEES PHARMACEUT	0.000%	100.054%
10127	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.054%
10128	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.054%
10129	ZEDGE INC CL B COMMON STOCK	0.000%	100.054%
10130	REAL NUTRICEUTI	0.000%	100.054%
10131	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	BRILLIANT CIRCL	0.000%	100.055%
10133	BROCKMAN MINING	0.000%	100.055%
10134	PERPETUAL ENERG	0.000%	100.055%
10135	TELEGRAAF MEDIA	0.000%	100.055%
10136	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.055%
10137	CHINA DAYE NON-	0.000%	100.055%
10138	SILVER BASE GRO	0.000%	100.055%
10139	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.055%
10140	BLOOMSBURY PUBL	0.000%	100.055%
10141	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.055%
10142	YEO HIAP SENG	0.000%	100.055%
10143	MEGASTUDY EDUCA	0.000%	100.055%
10144	QUNXING PAPER H	0.000%	100.055%
10145	TONLY ELECTRONI	0.000%	100.055%
10146	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.055%
10147	LUKS GROUP (VH)	0.000%	100.055%
10148	AXTEL SAB DE CV	0.000%	100.055%
10149	TEIXEIRA DUARTE	0.000%	100.055%
10150	QUMU CORP COMMON STOCK USD.01	0.000%	100.055%
10151	SALMAT LTD	0.000%	100.055%
10152	VEDANTA LTD PFD	0.000%	100.055%
10153	AEGON NV	0.000%	100.055%
10154	TEEKAY TANKERS	0.000%	100.055%
10155	JAKARTA INTL HT	0.000%	100.055%
10156	DAN FORM HOLDIN	0.000%	100.056%
10157	YONGNAM HOLDING	0.000%	100.056%
10158	AIRTAC INTERNAT	0.000%	100.056%
10159	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.056%
10160	CARINDALE PROPE	0.000%	100.056%
10161	DYAX CORPORATIO	0.000%	100.056%
10162	JINDAL POLY FIL	0.000%	100.056%
10163	TAKACHIHO KOHEK	0.000%	100.056%
10164	BONJOUR HOLDING	0.000%	100.056%
10165	ENERGY ABSOLUTE	0.000%	100.056%
10166	ARRIUM LTD	0.000%	100.056%
10167	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.056%
10168	CHIA HSIN CEMEN	0.000%	100.056%
10169	SSANGYONG INFOR	0.000%	100.056%
10170	TUNAS RIDEAN	0.000%	100.056%
10171	LYDIAN INTERNAT	0.000%	100.056%
10172	EMPRESAS ICA SA	0.000%	100.056%
10173	MAX VENTURES &	0.000%	100.056%
10174	SINAR MAS MULTI	0.000%	100.056%
10175	EZRA HOLDINGS	0.000%	100.056%
10176	DOGUS OTOMOTIV	0.000%	100.056%
10177	SHENGUAN HOLDIN	0.000%	100.056%
10178	PACIFIC ANDES I	0.000%	100.056%
10179	WATPAC LIMITED	0.000%	100.056%
10180	ARALEZ PHARMACE	0.000%	100.056%
10181	TEN NETWORK HLD	0.000%	100.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	SOCIETE MANUTAN	0.000%	100.056%
10183	SAFEWAY INC	0.000%	100.056%
10184	BE GROUP AB	0.000%	100.056%
10185	PESCANOVA SA	0.000%	100.056%
10186	CHINA ENVIRONME	0.000%	100.056%
10187	POLARIS SOFTWAR	0.000%	100.056%
10188	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.056%
10189	AFRICA ISRAEL I	0.000%	100.056%
10190	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.056%
10191	BANRO CORP	0.000%	100.056%
10192	ITE TECH INC	0.000%	100.056%
10193	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.056%
10194	QINQIN FOODSTUF	0.000%	100.056%
10195	CHINA SOFT POWE	0.000%	100.056%
10196	TPI TRIUNFO PAR	0.000%	100.056%
10197	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.056%
10198	BANCO ABC BRASI	0.000%	100.056%
10199	PROBI AB	0.000%	100.056%
10200	SWIBER HOLDINGS	0.000%	100.056%
10201	MANITOK ENERGY	0.000%	100.056%
10202	QUABIT INMOBILI	0.000%	100.056%
10203	MIDLAND IC&I LT	0.000%	100.056%
10204	SPORTECH PLC	0.000%	100.056%
10205	D AMICO INTL SH	0.000%	100.056%
10206	DAEWOO SHIPBUIL	0.000%	100.056%
10207	LONG CHEN PAPER	0.000%	100.056%
10208	TALVIVAARA MINI	0.000%	100.057%
10209	SSANGYONG CEMEN	0.000%	100.057%
10210	CHENNAI SUPER K	0.000%	100.057%
10211	ZENITH CAPITAL	0.000%	100.057%
10212	GRUPO SECURITY	0.000%	100.057%
10213	GETBUSY PLC	0.000%	100.057%
10214	SING HOLDINGS L	0.000%	100.057%
10215	MANITOK ENERGY	0.000%	100.057%
10216	JITF INFRALOGIS	0.000%	100.057%
10217	CHEUK NANG HOLD	0.000%	100.057%
10218	BERJAYA LAND BH	0.000%	100.057%
10219	CHINA HUIZHAN D	0.000%	100.057%
10220	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.057%
10221	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.057%
10222	BANCA MONTE DEI	0.000%	100.057%
10223	ORMAT TECHNOLOG	0.000%	100.057%
10224	RB ENERGY INC	0.000%	100.057%
10225	ENERGIX-RENEWAB	0.000%	100.057%
10226	DEVA HLDG	0.000%	100.057%
10227	C A DE MEDITERR	-	100.057%
10228	RREEF CHINA COM	-	100.057%
10229	MINCO BASE META	-	100.057%
10230	ETABLISSEMENTS	-	100.057%
10231	WARRANTS CONTRA	-	100.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	PRIME AET & D H	-	100.057%
10233	CHAROEN POKPHAN	-	100.057%
10234	FERROGLOBE PLC	-	100.057%
10235	PARTNERS REAL E	-	100.057%
10236	EGANAGOLDPFEIL	-	100.057%
10237	SNS REAAL GROEP	-	100.057%
10238	ANGLO IRISH BAN	-	100.057%
10239	SCANIA AB	-	100.057%
10240	CHINA LUMENA NE	-	100.057%
10241	BERLIAN LAJU TA	-	100.057%
10242	AFREN PLC COMMO	-	100.057%
10243	HANFENG EVERGRE	-	100.057%
10244	VIRGIN AUSTRALI	-	100.057%
10245	TOUCHSTONE EXPL	-	100.057%
10246	RHB CAPITAL BHD	-	100.057%
10247	CHINA METAL REC	-	100.057%
10248	PEACE MARK HLDG	-	100.057%
10249	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.057%
10250	PRIME RETIREMEN	-	100.057%
10251	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.057%
10252	QLT INC DOJ/SEC	-	100.057%
10253	LIGHTSTREAM RES	-	100.057%
10254	QLT INC WTS EXP	-	100.057%
10255	QLT INC CLASS A	-	100.057%
10256	BCO ESPIR SANTO	-	100.057%
10257	KARDEMIR KARABU	-	100.057%
10258	INTERCELL AG RI	-	100.057%
10259	CENTURIA METROP	-	100.057%
10260	US dollar - Lon	-0.057%	100.000%